



HEALTH QUARTERLY STATEMENT

AS OF JUNE 30, 2021
OF THE CONDITION AND AFFAIRS OF THE
Wellmark, Inc.

NAIC Group Code07700770NAIC Company Code88848Employer's ID Number42-0318333
(Current)(Prior)

Organized under the Laws ofIowa, State of Domicile or Port of EntryIA

Country of DomicileUnited States of America

Licensed as business type:Life, Accident & Health

Is HMO Federally Qualified? Yes [] No []

Incorporated/Organized09/19/1939Commenced Business10/01/1939

Statutory Home Office1331 Grand AvenueDes Moines, IA, US 50309-2901
(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office1331 Grand AvenueDes Moines, IA, US 50309-2901
(Street and Number)(City or Town, State, Country and Zip Code)515-376-4500
(Area Code) (Telephone Number)

Mail Address1331 Grand AvenueDes Moines, IA, US 50309-2901
(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records1331 Grand AvenueDes Moines, IA, US 50309-2901
(Street and Number)(City or Town, State, Country and Zip Code)515-376-4500
(Area Code) (Telephone Number)

Internet Website Addresswww.wellmark.com

Statutory Statement ContactAshley Ariel Arellano515-376-6307
(Name)(Area Code) (Telephone Number)
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(E-mail Address)(FAX Number)

OFFICERS

President & CEOCory Randall HarrisEVP, CFO & TreasurerDavid Seth Brown
SecretaryScott Andrew Sundstrom

OTHER
Marcelle Jo ChickeringJohn Thomas ClendeninG. Paul Eddy
Timothy Robert Gutshall MDLaura Jean JacksonChrista Daneen Kuennen
Jared Blayne LandinSean Joseph McTaggart

DIRECTORS OR TRUSTEES
Melanie Creagan Dreher PhD, RNCory Randall HarrisDaryl Keith Henze - Chairman
William Curt HunterPaul Edward LarsonAngeline Marie Lavin
David George NeilTimothy John TheriaultDavid Arthur Vaudt
Therese Michele Vaughan

State ofIowa
County ofPolkSS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Cory Randall HarrisScott Andrew SundstromDavid Seth Brown
President & CEOSecretaryEVP, CFO & Treasurer

Subscribed and sworn to before me thisa. Is this an original filing?Yes [X] No []
day ofb. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|--|------------------------|-------------------------|---|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds | 1,033,877,927 | 0 | 1,033,877,927 | 945,459,277 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 2,071,912 | 808,147 | 1,263,765 | 1,476,170 |
| 2.2 Common stocks | 1,292,909,090 | 46,039,553 | 1,246,869,537 | 1,153,356,969 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 0 | 0 | 0 | 0 |
| 3.2 Other than first liens..... | 0 | 0 | 0 | 0 |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$0 encumbrances) | 138,006,690 | 30,186,690 | 107,820,000 | 107,820,000 |
| 4.2 Properties held for the production of income (less \$0 encumbrances) | 0 | 0 | 0 | 0 |
| 4.3 Properties held for sale (less \$0 encumbrances) | 0 | 0 | 0 | 0 |
| 5. Cash (\$171,750,564), cash equivalents (\$61,758,354) and short-term investments (\$32,043,138) | 265,552,056 | 0 | 265,552,056 | 159,843,910 |
| 6. Contract loans (including \$0 premium notes) | 0 | 0 | 0 | 0 |
| 7. Derivatives | 0 | 0 | 0 | 0 |
| 8. Other invested assets | 211,775,421 | 18,533,410 | 193,242,011 | 152,554,435 |
| 9. Receivables for securities | 2,912,737 | 0 | 2,912,737 | 5,112,152 |
| 10. Securities lending reinvested collateral assets | 0 | 0 | 0 | 0 |
| 11. Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 2,947,105,833 | 95,567,800 | 2,851,538,033 | 2,525,622,913 |
| 13. Title plants less \$0 charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 14. Investment income due and accrued | 7,518,986 | 150,651 | 7,368,335 | 7,262,453 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 75,633,507 | 0 | 75,633,507 | 72,923,870 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums) | 0 | 0 | 0 | 0 |
| 15.3 Accrued retrospective premiums (\$1,190,950) and contracts subject to redetermination (\$27,188,880) | 28,379,830 | 0 | 28,379,830 | 20,674,578 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 0 | 0 | 0 | 0 |
| 16.2 Funds held by or deposited with reinsured companies | 0 | 0 | 0 | 0 |
| 16.3 Other amounts receivable under reinsurance contracts | 0 | 0 | 0 | 0 |
| 17. Amounts receivable relating to uninsured plans | 121,780,709 | 23,260,719 | 98,519,990 | 127,234,437 |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 28,842,961 | 0 | 28,842,961 | 13,347,516 |
| 18.2 Net deferred tax asset | 25,352,000 | 0 | 25,352,000 | 38,496,000 |
| 19. Guaranty funds receivable or on deposit | 21,908,401 | 0 | 21,908,401 | 25,805,529 |
| 20. Electronic data processing equipment and software | 2,660,315 | 156,805 | 2,503,510 | 1,597,444 |
| 21. Furniture and equipment, including health care delivery assets (\$0) | 11,993,286 | 11,993,286 | 0 | 0 |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | 0 | 0 | 0 | 0 |
| 23. Receivables from parent, subsidiaries and affiliates | 8,484,783 | 8,484,783 | 0 | 17,588,563 |
| 24. Health care (\$72,794,429) and other amounts receivable | 122,826,477 | 37,126,943 | 85,699,534 | 102,997,314 |
| 25. Aggregate write-ins for other than invested assets | 51,421,465 | 50,873,191 | 548,274 | 552,941 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 3,453,908,553 | 227,614,178 | 3,226,294,375 | 2,954,103,558 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 | 0 |
| 28. Total (Lines 26 and 27) | 3,453,908,553 | 227,614,178 | 3,226,294,375 | 2,954,103,558 |
| DETAILS OF WRITE-INS | | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. Prepaid Premium Tax Assets | 24,216,741 | 24,216,741 | 0 | 0 |
| 2502. Prepaid Pension Costs | 3,367,347 | 3,367,347 | 0 | 0 |
| 2503. Other Prepaid Expenses | 21,619,926 | 21,619,926 | 0 | 0 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 2,217,451 | 1,669,177 | 548,274 | 552,941 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 51,421,465 | 50,873,191 | 548,274 | 552,941 |

LIABILITIES, CAPITAL AND SURPLUS

| | Current Period | | | Prior Year |
|---|----------------|----------------|---------------|---------------|
| | 1 Covered | 2 Uncovered | 3 Total | 4 Total |
| 1. Claims unpaid (less \$0 reinsurance ceded) | 237,566,001 | 0 | 237,566,001 | 319,870,872 |
| 2. Accrued medical incentive pool and bonus amounts | 5,600,000 | 0 | 5,600,000 | 35,067,037 |
| 3. Unpaid claims adjustment expenses | 3,549,011 | 0 | 3,549,011 | 3,672,450 |
| 4. Aggregate health policy reserves, including the liability of \$5,483,000 for medical loss ratio rebate per the Public Health Service Act | 76,336,393 | 0 | 76,336,393 | 63,314,842 |
| 5. Aggregate life policy reserves | 0 | 0 | 0 | 0 |
| 6. Property/casualty unearned premium reserve | 0 | 0 | 0 | 0 |
| 7. Aggregate health claim reserves | 0 | 0 | 0 | 0 |
| 8. Premiums received in advance | 88,009,431 | 0 | 88,009,431 | 96,599,667 |
| 9. General expenses due or accrued | 233,574,877 | 0 | 233,574,877 | 241,648,129 |
| 10.1 Current federal and foreign income tax payable and interest thereon (including \$0 on realized gains (losses)) | 0 | 0 | 0 | 0 |
| 10.2 Net deferred tax liability | 0 | 0 | 0 | 0 |
| 11. Ceded reinsurance premiums payable | 0 | 0 | 0 | 0 |
| 12. Amounts withheld or retained for the account of others..... | 5,698,953 | 0 | 5,698,953 | 2,578,326 |
| 13. Remittances and items not allocated | 11,475,766 | 0 | 11,475,766 | 27,619,855 |
| 14. Borrowed money (including \$0 current) and interest thereon \$0 (including \$0 current) | 0 | 0 | 0 | 0 |
| 15. Amounts due to parent, subsidiaries and affiliates | 122,353,187 | 0 | 122,353,187 | 11,886,984 |
| 16. Derivatives | 0 | 0 | 0 | 0 |
| 17. Payable for securities | 29,532,516 | 0 | 29,532,516 | 22,204,922 |
| 18. Payable for securities lending | 0 | 0 | 0 | 0 |
| 19. Funds held under reinsurance treaties (with \$0 authorized reinsurers, \$0 unauthorized reinsurers and \$0 certified reinsurers)..... | 0 | 0 | 0 | 0 |
| 20. Reinsurance in unauthorized and certified (\$0) companies | 0 | 0 | 0 | 0 |
| 21. Net adjustments in assets and liabilities due to foreign exchange rates | 0 | 0 | 0 | 0 |
| 22. Liability for amounts held under uninsured plans | 107,809,976 | 0 | 107,809,976 | 75,925,453 |
| 23. Aggregate write-ins for other liabilities (including \$728,750 current) | 21,440,768 | 0 | 21,440,768 | 28,350,378 |
| 24. Total liabilities (Lines 1 to 23) | 942,946,879 | 0 | 942,946,879 | 928,738,915 |
| 25. Aggregate write-ins for special surplus funds | XXX | XXX | 0 | 0 |
| 26. Common capital stock | XXX | XXX | 0 | 0 |
| 27. Preferred capital stock | XXX | XXX | 0 | 0 |
| 28. Gross paid in and contributed surplus | XXX | XXX | 0 | 0 |
| 29. Surplus notes | XXX | XXX | 0 | 0 |
| 30. Aggregate write-ins for other than special surplus funds | XXX | XXX | 0 | 0 |
| 31. Unassigned funds (surplus) | XXX | XXX | 2,283,347,496 | 2,025,364,643 |
| 32. Less treasury stock, at cost: | | | | |
| 32.10 shares common (value included in Line 26 \$0) | XXX | XXX | 0 | 0 |
| 32.20 shares preferred (value included in Line 27 \$0) | XXX | XXX | 0 | 0 |
| 33. Total capital and surplus (Lines 25 to 31 minus Line 32) | XXX | XXX | 2,283,347,496 | 2,025,364,643 |
| 34. Total liabilities, capital and surplus (Lines 24 and 33) | XXX | XXX | 3,226,294,375 | 2,954,103,558 |
| DETAILS OF WRITE-INS | | | | |
| 2301. Other Liabilities | 19,239,542 | 0 | 19,239,542 | 26,441,116 |
| 2302. Escheat Liability | 2,201,226 | 0 | 2,201,226 | 1,909,262 |
| 2303. | | | | |
| 2398. Summary of remaining write-ins for Line 23 from overflow page | 0 | 0 | 0 | 0 |
| 2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above) | 21,440,768 | 0 | 21,440,768 | 28,350,378 |
| 2501. | XXX | XXX | 0 | 0 |
| 2502. - | XXX | XXX | 0 | 0 |
| 2503. | XXX | XXX | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | XXX | XXX | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | XXX | XXX | 0 | 0 |
| 3001. | XXX | XXX | | |
| 3002. | XXX | XXX | | |
| 3003. | XXX | XXX | | |
| 3098. Summary of remaining write-ins for Line 30 from overflow page | XXX | XXX | 0 | 0 |
| 3099. Totals (Lines 3001 through 3003 plus 3098)(Line 30 above) | XXX | XXX | 0 | 0 |

STATEMENT OF REVENUE AND EXPENSES

| | Current Year To Date | | Prior Year To Date | Prior Year Ended December 31 |
|--|-------------------------|---------------|-----------------------|---------------------------------|
| | 1 Uncovered | 2 Total | 3 Total | 4 Total |
| 1. Member Months | XXX | 6,959,122 | 7,213,688 | 14,324,116 |
| 2. Net premium income (including \$0 non-health premium income)..... | XXX | 1,296,267,094 | 1,281,195,243 | 2,542,489,708 |
| 3. Change in unearned premium reserves and reserve for rate credits..... | XXX | (12,817,596) | (7,994,439) | (8,357,139) |
| 4. Fee-for-service (net of \$0 medical expenses)..... | XXX | 0 | 0 | 0 |
| 5. Risk revenue | XXX | 0 | 0 | 0 |
| 6. Aggregate write-ins for other health care related revenues | XXX | 0 | 0 | 0 |
| 7. Aggregate write-ins for other non-health revenues | XXX | 0 | 57,748 | 101,884 |
| 8. Total revenues (Lines 2 to 7) | XXX | 1,283,449,498 | 1,273,258,552 | 2,534,234,453 |
| Hospital and Medical: | | | | |
| 9. Hospital/medical benefits | 0 | 675,518,152 | 616,417,571 | 1,387,634,141 |
| 10. Other professional services | 0 | 117,547,469 | 100,615,733 | 229,375,053 |
| 11. Outside referrals | 0 | 40,337,128 | 36,236,838 | 77,656,912 |
| 12. Emergency room and out-of-area | 0 | 38,963,949 | 38,428,267 | 83,981,909 |
| 13. Prescription drugs | 0 | 150,853,710 | 153,679,421 | 320,455,507 |
| 14. Aggregate write-ins for other hospital and medical | 0 | 0 | 0 | 0 |
| 15. Incentive pool, withhold adjustments and bonus amounts | 0 | 11,589,734 | 59,360,469 | 62,770,152 |
| 16. Subtotal (Lines 9 to 15) | 0 | 1,034,810,142 | 1,004,738,299 | 2,161,873,674 |
| Less: | | | | |
| 17. Net reinsurance recoveries | 0 | 0 | 0 | 0 |
| 18. Total hospital and medical (Lines 16 minus 17) | 0 | 1,034,810,142 | 1,004,738,299 | 2,161,873,674 |
| 19. Non-health claims (net) | 0 | 0 | 0 | 0 |
| 20. Claims adjustment expenses, including \$9,150,024 cost containment expenses | 0 | 42,734,782 | 47,216,248 | 96,791,030 |
| 21. General administrative expenses | 0 | 108,181,748 | 142,486,097 | 274,239,742 |
| 22. Increase in reserves for life and accident and health contracts (including \$0 increase in reserves for life only) | 0 | 0 | 0 | 0 |
| 23. Total underwriting deductions (Lines 18 through 22)..... | 0 | 1,185,726,672 | 1,194,440,644 | 2,532,904,446 |
| 24. Net underwriting gain or (loss) (Lines 8 minus 23) | XXX | 97,722,826 | 78,817,908 | 1,330,007 |
| 25. Net investment income earned | 0 | 29,296,710 | 30,146,332 | 157,792,637 |
| 26. Net realized capital gains (losses) less capital gains tax of \$5,871,000 | 0 | 23,830,698 | 12,884,764 | 22,253,200 |
| 27. Net investment gains (losses) (Lines 25 plus 26) | 0 | 53,127,408 | 43,031,096 | 180,045,837 |
| 28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$0) (amount charged off \$0)]..... | 0 | 0 | 0 | 0 |
| 29. Aggregate write-ins for other income or expenses | 0 | 451,922 | (220,784) | (4,921,594) |
| 30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29) | XXX | 151,302,156 | 121,628,220 | 176,454,250 |
| 31. Federal and foreign income taxes incurred | XXX | 24,634,000 | 40,783,000 | 40,132,000 |
| 32. Net income (loss) (Lines 30 minus 31) | XXX | 126,668,156 | 80,845,220 | 136,322,250 |
| DETAILS OF WRITE-INS | | | | |
| 0601. | XXX | | | |
| 0602. | XXX | | | |
| 0603. | XXX | | | |
| 0698. Summary of remaining write-ins for Line 6 from overflow page | XXX | 0 | 0 | 0 |
| 0699. Totals (Lines 0601 through 0603 plus 0698)(Line 6 above) | XXX | 0 | 0 | 0 |
| 0701. Commission Income | XXX | 0 | 57,748 | 101,884 |
| 0702. | XXX | | | |
| 0703. | XXX | | | |
| 0798. Summary of remaining write-ins for Line 7 from overflow page | XXX | 0 | 0 | 0 |
| 0799. Totals (Lines 0701 through 0703 plus 0798)(Line 7 above) | XXX | 0 | 57,748 | 101,884 |
| 1401. | | | | |
| 1402. | | | | |
| 1403. | | | | |
| 1498. Summary of remaining write-ins for Line 14 from overflow page | 0 | 0 | 0 | 0 |
| 1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) | 0 | 0 | 0 | 0 |
| 2901. Other Income (Expense) | 0 | 451,922 | (220,784) | (4,921,594) |
| 2902. | | | | |
| 2903. | | | | |
| 2998. Summary of remaining write-ins for Line 29 from overflow page | 0 | 0 | 0 | 0 |
| 2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above) | 0 | 451,922 | (220,784) | (4,921,594) |

STATEMENT OF REVENUE AND EXPENSES (Continued)

| | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 33. Capital and surplus prior reporting year..... | 2,025,364,643 | 1,853,666,963 | 1,853,666,963 |
| 34. Net income or (loss) from Line 32 | 126,668,156 | 80,845,220 | 136,322,250 |
| 35. Change in valuation basis of aggregate policy and claim reserves | 0 | 0 | 0 |
| 36. Change in net unrealized capital gains (losses) less capital gains tax of \$9,367,000 | 141,459,522 | 27,493,043 | 38,414,970 |
| 37. Change in net unrealized foreign exchange capital gain or (loss) | (3,874,636) | 599,295 | 11,416,561 |
| 38. Change in net deferred income tax | (1,719,000) | (11,533,000) | 27,061,000 |
| 39. Change in nonadmitted assets | (12,294,643) | 39,357,702 | (51,322,821) |
| 40. Change in unauthorized and certified reinsurance | 0 | 0 | 0 |
| 41. Change in treasury stock | 0 | 0 | 0 |
| 42. Change in surplus notes | 0 | 0 | 0 |
| 43. Cumulative effect of changes in accounting principles..... | 0 | 0 | 0 |
| 44. Capital Changes: | | | |
| 44.1 Paid in | 0 | 0 | 0 |
| 44.2 Transferred from surplus (Stock Dividend)..... | 0 | 0 | 0 |
| 44.3 Transferred to surplus..... | 0 | 0 | 0 |
| 45. Surplus adjustments: | | | |
| 45.1 Paid in | 0 | 0 | 0 |
| 45.2 Transferred to capital (Stock Dividend) | 0 | 0 | 0 |
| 45.3 Transferred from capital | 0 | 0 | 0 |
| 46. Dividends to stockholders | 0 | 0 | 0 |
| 47. Aggregate write-ins for gains or (losses) in surplus | 7,743,454 | 4,666,815 | 9,805,720 |
| 48. Net change in capital & surplus (Lines 34 to 47) | 257,982,853 | 141,429,075 | 171,697,680 |
| 49. Capital and surplus end of reporting period (Line 33 plus 48) | 2,283,347,496 | 1,995,096,038 | 2,025,364,643 |
| DETAILS OF WRITE-INS | | | |
| 4701. Change in Pension and Other Postemployment Benefit Obligation | 7,743,454 | 4,666,815 | 9,805,720 |
| 4702. | 0 | 0 | 0 |
| 4703. | | | |
| 4798. Summary of remaining write-ins for Line 47 from overflow page | 0 | 0 | 0 |
| 4799. Totals (Lines 4701 through 4703 plus 4798)(Line 47 above) | 7,743,454 | 4,666,815 | 9,805,720 |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

CASH FLOW

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| Cash from Operations | | | |
| 1. Premiums collected net of reinsurance | 1,277,465,923 | 1,263,207,410 | 2,539,683,339 |
| 2. Net investment income | 34,813,373 | 37,143,592 | 68,191,274 |
| 3. Miscellaneous income | 0 | 57,748 | 101,884 |
| 4. Total (Lines 1 to 3) | 1,312,279,296 | 1,300,408,750 | 2,607,976,497 |
| 5. Benefit and loss related payments | 1,154,902,017 | 1,019,584,360 | 2,190,943,169 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 106,390,882 | 161,043,204 | 376,640,273 |
| 8. Dividends paid to policyholders | 0 | 0 | 0 |
| 9. Federal and foreign income taxes paid (recovered) net of \$ 5,871,000 tax on capital gains (losses) | 46,000,445 | 16,750,000 | 18,450,551 |
| 10. Total (Lines 5 through 9) | 1,307,293,344 | 1,197,377,564 | 2,586,033,993 |
| 11. Net cash from operations (Line 4 minus Line 10) | 4,985,952 | 103,031,186 | 21,942,504 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 432,901,949 | 291,283,811 | 466,787,008 |
| 12.2 Stocks | 133,074,752 | 103,517,040 | 223,177,130 |
| 12.3 Mortgage loans | 0 | 0 | 0 |
| 12.4 Real estate | 0 | 0 | 0 |
| 12.5 Other invested assets | 697,674 | 1,859,646 | 396,513 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 22,216 | 11,819 | 13,575 |
| 12.7 Miscellaneous proceeds | 9,527,009 | 1,981,957 | 14,305,487 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 576,223,600 | 398,654,273 | 704,679,713 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 521,304,100 | 285,925,009 | 513,335,704 |
| 13.2 Stocks | 63,585,979 | 205,749,088 | 250,689,691 |
| 13.3 Mortgage loans | 0 | 0 | 0 |
| 13.4 Real estate | (62,548) | (189,527) | (189,527) |
| 13.5 Other invested assets | 46,606,250 | 76,736,980 | 78,151,740 |
| 13.6 Miscellaneous applications | 49,608 | 2,821,920 | 4,995,682 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 631,483,389 | 571,043,470 | 846,983,290 |
| 14. Net increase (or decrease) in contract loans and premium notes | 0 | 0 | 0 |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (55,259,789) | (172,389,197) | (142,303,577) |
| Cash from Financing and Miscellaneous Sources | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | 0 | 0 | 0 |
| 16.2 Capital and paid in surplus, less treasury stock | 0 | 0 | 0 |
| 16.3 Borrowed funds | 0 | 0 | 0 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 0 | 0 | 0 |
| 16.5 Dividends to stockholders | 0 | 0 | 0 |
| 16.6 Other cash provided (applied) | 155,981,983 | 175,350,742 | 72,128,325 |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | 155,981,983 | 175,350,742 | 72,128,325 |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .. | 105,708,146 | 105,992,731 | (48,232,748) |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 159,843,910 | 208,076,658 | 208,076,658 |
| 19.2 End of period (Line 18 plus Line 19.1) | 265,552,056 | 314,069,389 | 159,843,910 |

Note: Supplemental disclosures of cash flow information for non-cash transactions:

| | | | |
|--|---|---|-------------|
| 20.0001. Noncash dividends from subsidiaries | 0 | 0 | 102,000,000 |
|--|---|---|-------------|

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

| | 1 Total | Comprehensive (Hospital & Medical) | | 4 Medicare Supplement | 5 Vision Only | 6 Dental Only | 7 Federal Employees Health Benefit Plan | 8 Title XVIII Medicare | 9 Title XIX Medicaid | 10 Other |
|--|----------------|---------------------------------------|----------------|---------------------------------|-------------------------|-------------------------|---|----------------------------------|--------------------------------|-----------------|
| | | 2 Individual | 3 Group | | | | | | | |
| Total Members at end of: | | | | | | | | | | |
| 1. Prior Year | 1,180,058 | 21,662 | 238,473 | 173,780 | 10,374 | 91,169 | 48,049 | .0 | .0 | .596,551 |
| 2. First Quarter | 1,161,307 | 20,034 | 233,027 | 169,886 | 11,006 | 92,709 | 48,490 | .0 | .0 | .586,155 |
| 3. Second Quarter | 1,153,170 | 19,395 | 232,365 | 169,763 | 11,086 | 93,239 | 48,542 | .0 | .0 | .578,780 |
| 4. Third Quarter | .0 | 0 | .0 | .0 | .0 | .0 | 0 | .0 | .0 | .0 |
| 5. Current Year | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Current Year Member Months | 6,959,122 | 119,860 | 1,396,565 | 1,020,457 | 66,211 | 556,821 | 290,753 | 0 | 0 | 3,508,455 |
| Total Member Ambulatory Encounters for Period: | | | | | | | | | | |
| 7. Physician | 1,437,804 | 40,608 | 531,699 | 710,523 | .0 | .0 | 154,974 | .0 | .0 | .0 |
| 8. Non-Physician | 1,039,465 | 34,254 | 493,290 | 393,703 | 0 | 0 | 118,218 | 0 | 0 | 0 |
| 9. Total | 2,477,269 | 74,862 | 1,024,989 | 1,104,226 | 0 | 0 | 273,192 | 0 | 0 | 0 |
| 10. Hospital Patient Days Incurred | 74,094 | 1,418 | 20,037 | 46,994 | 0 | 0 | 5,645 | 0 | 0 | 0 |
| 11. Number of Inpatient Admissions | 17,400 | 345 | 4,960 | 10,661 | 0 | 0 | 1,434 | 0 | 0 | 0 |
| 12. Health Premiums Written (a) | 1,296,267,094 | 63,767,538 | 675,663,345 | 233,090,879 | 560,888 | 16,491,545 | 144,880,786 | .0 | .0 | .161,812,113 |
| 13. Life Premiums Direct | .0 | 0 | .0 | .0 | .0 | .0 | 0 | .0 | .0 | .0 |
| 14. Property/Casualty Premiums Written | .0 | 0 | .0 | .0 | .0 | .0 | 0 | .0 | .0 | .0 |
| 15. Health Premiums Earned | 1,283,449,498 | 62,208,743 | 675,437,316 | 225,966,379 | 560,888 | 16,491,545 | 141,430,910 | .0 | .0 | .161,353,717 |
| 16. Property/Casualty Premiums Earned | .0 | 0 | .0 | .0 | .0 | .0 | 0 | .0 | .0 | .0 |
| 17. Amount Paid for Provision of Health Care Services..... | 1,154,902,017 | 56,048,626 | 630,084,988 | 201,560,571 | 453,705 | 13,665,091 | 140,833,288 | .0 | .0 | .112,255,748 |
| 18. Amount Incurred for Provision of Health Care Services | 1,034,810,142 | 43,978,536 | 538,668,855 | 189,993,770 | 456,159 | 13,673,781 | 129,261,854 | 0 | 0 | 118,777,187 |

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$ 24,572,672

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

| Line of Business | Claims Paid Year to Date | | Liability End of Current Quarter | | 5 Claims Incurred in Prior Years (Columns 1 + 3) | 6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year |
|---|---|---|--|---|---|--|
| | 1 On Claims Incurred Prior to January 1 of Current Year | 2 On Claims Incurred During the Year | 3 On Claims Unpaid Dec. 31 of Prior Year | 4 On Claims Incurred During the Year | | |
| 1. Comprehensive (hospital and medical) | 163,175,295 | 487,318,184 | 2,898,048 | 121,624,024 | 166,073,343 | 189,753,479 |
| 2. Medicare Supplement | 58,956,855 | 137,973,964 | 932,010 | 63,041,355 | 59,888,865 | 70,938,432 |
| 3. Dental Only | 1,399,194 | 12,265,897 | 107,791 | 1,684,376 | 1,506,985 | 1,783,477 |
| 4. Vision Only | 23,490 | 430,215 | 1,660 | 25,944 | 25,150 | 25,150 |
| 5. Federal Employees Health Benefits Plan | 31,120,768 | 109,174,560 | 2,385,184 | 23,621,468 | 33,505,952 | 37,005,325 |
| 6. Title XVIII - Medicare | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Title XIX - Medicaid | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. Other health | 17,301,201 | 94,705,623 | 714,185 | 20,529,956 | 18,015,386 | 20,365,009 |
| 9. Health subtotal (Lines 1 to 8) | 271,976,803 | 841,868,443 | 7,038,878 | 230,527,123 | 279,015,681 | 319,870,872 |
| 10. Healthcare receivables (a) | 35,270,856 | 73,522,364 | 13,105 | 441,815 | 35,283,961 | 100,928,173 |
| 11. Other non-health | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Medical incentive pools and bonus amounts | 30,697,037 | 10,359,734 | 0 | 5,600,000 | 30,697,037 | 35,067,037 |
| 13. Totals (Lines 9-10+11+12) | 267,402,984 | 778,705,813 | 7,025,773 | 235,685,308 | 274,428,757 | 254,009,736 |

(a) Excludes \$ 0 loans or advances to providers not yet expensed.

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Wellmark, Inc. (the Company) have been prepared in conformity with the accounting practices prescribed by the National Association of Insurance Commissioners (NAIC) and the State of Iowa.

The NAIC Accounting Practices and Procedures manual has been adopted as a component of prescribed or permitted practices by the State of Iowa. The Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices. The Company does not have any permitted practices.

| | SSAP # | F/S Page | F/S Line # | 2021 | 2020 |
|---|--------|-------------|---------------|------------------|------------------|
| NET INCOME | | | | | |
| (1) State basis (Page 4, Line 32, Columns 2 & 4) | XXX | XXX | XXX | \$ 126,668,156 | \$ 136,322,250 |
| (2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP: | | | | \$ - | \$ - |
| (3) State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | \$ - | \$ - |
| (4) NAIC SAP (1-2-3=4) | XXX | XXX | XXX | \$ 126,668,156 | \$ 136,322,250 |
| SURPLUS | | | | | |
| (5) State basis (Page 3, Line 33, Columns 3 & 4) | XXX | XXX | XXX | \$ 2,283,347,496 | \$ 2,025,364,643 |
| (6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP: | | | | \$ - | \$ - |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP: | | | | \$ - | \$ - |
| (8) NAIC SAP (5-6-7=8) | XXX | XXX | XXX | \$ 2,283,347,496 | \$ 2,025,364,643 |

B. Use of Estimates in the Preparation of the Financial Statements

No significant changes

C. Accounting Policy

(1) Basis for Short-Term Investments

No significant changes

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

No significant changes

(3) Basis for Common Stocks

No significant changes

(4) Basis for Preferred Stocks

No significant changes

(5) Basis for Mortgage Loans

Not applicable

(6) Basis for Loan-Backed Securities and Adjustment Methodology

Loan-backed securities that are NAIC designation 1 or 2 are reported at cost adjusted for amortization of premiums and accretion of discounts using the effective interest method. For all securities except for interest only securities or securities where the yield had become negative, the amortization of premiums and accretion of discounts on loan-backed securities is adjusted quarterly using current estimated future cash flows, including any new prepayment assumptions, using the retrospective adjustment method. Interest only securities and securities where the yield had become negative are valued using the prospective method. Loan-backed securities are stated at the lower of amortized cost or fair value if they are NAIC designation 3 through 6.

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities

No significant changes

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities

No significant changes

(9) Accounting Policies for Derivatives

Not applicable

(10) Anticipated Investment Income Used in Premium Deficiency Calculation

No significant changes

(11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses

No significant changes

(12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period

No significant changes

(13) Method Used to Estimate Pharmaceutical Rebate Receivables

No significant changes

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

NOTES TO FINANCIAL STATEMENTS

D. Going Concern

Management has evaluated the Company's ability to continue as a going concern and has concluded that there are no events or circumstances that raise any doubt about the Company's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

Not applicable

NOTE 3 Business Combinations and Goodwill

Not applicable

NOTE 4 Discontinued Operations

Not applicable

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

Not applicable

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

For fixed-rate agency mortgage-backed securities, prepayment speeds are calculated utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, prepayment assumptions are utilized from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, data from Reuters is used, which utilizes the median prepayment speed from contributors' models.

(2) Other-Than-Temporary Impairments

There are no loan-backed securities with a current period recognized other-than-temporary impairment.

(3) Recognized OTTI securities

There are no loan-backed securities with a current period recognized other-than-temporary impairment.

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

| | |
|---|---------------|
| a) The aggregate amount of unrealized losses: | |
| 1. Less than 12 Months | \$ 1,275,529 |
| 2. 12 Months or Longer | \$ 1,625,058 |
| b) The aggregate related fair value of securities with unrealized losses: | |
| 1. Less than 12 Months | \$ 87,194,625 |
| 2. 12 Months or Longer | \$ 20,870,280 |

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

The unrealized losses on the Company's investments in loan-backed securities were due to temporary changes in interest rates and market conditions. The contractual cash flows of the agency mortgage-backed investments are guaranteed by an agency of the U.S. government and the non-agency mortgage-backed and asset-backed securities include collateral which reduce the risk of loss. Based on cash flow projections, the Company believes it will recover the carrying value of these investments. Because the Company does not have the intent to sell these securities, nor is it more likely than not the Company will be required to sell these securities until a recovery of carrying value, which may be maturity, the Company does not consider these investments to be other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) Policy for Requiring Collateral or Other Security

The Company participates in a securities lending program through its custodian bank, Bank of New York Mellon (BNYM). On the day the loan is delivered, BNYM obtains collateral equal in amount to 102% for securities of United States issuers and 105% for securities of non-United States issuers of the market value of the securities loaned plus accrued interest. The collateralization of all loans is then reviewed daily during the term of the loan. Cash received as collateral will be held and maintained by BNYM in one of its collective investment vehicles in accordance with investment guidelines provided in the securities lending agreement. Because the Company and BNYM are not permitted by contract to sell or repledge the collateral, the collateral is not recorded on the Company's statutory Balance Sheet.

(2) Disclose the Carrying Amount and Classification of Both Assets and Liabilities

Not applicable

(3) Collateral Received

Not applicable

NOTES TO FINANCIAL STATEMENTS

(4) Aggregate Value of the Reinvested Collateral

Not applicable

(5) Collateral Reinvestment

Not applicable

(6) Detail on Collateral Transactions Not Permitted by Contract or Custom to Sell or Repledge

The Company accepts collateral through its securities lending program with BNYM that it is not permitted by contract or custom to sell or repledge. The fair value of collateral held as of June 30, 2021 is \$29,604,624.

(7) Collateral for Securities Lending Transactions that Extend Beyond One Year from the Reporting Date.

Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) Company Policies or Strategies for Repo Programs

The Company participates in a repurchase agreement with Bankers Trust (the Bank). The repurchase agreement is an obligation of the Bank to repay the Company the principal amount invested by the Company with interest upon demand by the Company. To secure the obligations under the repurchase agreement, the Bank grants to the Company an undivided security interest in certain United States government securities having a market value equal to at least 102% of the principal amount invested. The United States government securities comprising the collateral are at all times owned by the Bank; therefore, this collateral was not recorded on the Company's statutory Balance Sheet. Since the repurchase agreement matures upon demand, there is no asset-liability mismatch.

(2) Types of Repo Trades Used

- a. Bilateral (YES/NO)
b. Tri-Party (YES/NO)

| FIRST QUARTER | SECOND QUARTER | THIRD QUARTER | FOURTH QUARTER |
|------------------|-------------------|------------------|-------------------|
| Yes | Yes | | |
| No | No | | |

(3) Original (Flow) & Residual Maturity

- a. Maximum Amount
1. Open – No Maturity
2. Overnight
3. 2 Days to 1 Week
4. > 1 Week to 1 Month
5. > 1 Month to 3 Months
6. > 3 Months to 1 Year
7. > 1 Year

| FIRST QUARTER | SECOND QUARTER | THIRD QUARTER | FOURTH QUARTER |
|--------------------------|-------------------|------------------|-------------------|
| \$ 126,349,414 | \$ 56,456,318 | \$ - | \$ - |
| \$ - | \$ - | \$ - | \$ - |
| \$ - | \$ - | \$ - | \$ - |
| \$ - | \$ - | \$ - | \$ - |
| \$ - | \$ - | \$ - | \$ - |
| \$ - | \$ - | \$ - | \$ - |
| \$ - | \$ - | \$ - | \$ - |
| b. Ending Balance | | | |
| 1. Open – No Maturity | \$ 16,703,381 | \$ 29,756,940 | \$ - |
| 2. Overnight | \$ - | \$ - | \$ - |
| 3. 2 Days to 1 Week | \$ - | \$ - | \$ - |
| 4. > 1 Week to 1 Month | \$ - | \$ - | \$ - |
| 5. > 1 Month to 3 Months | \$ - | \$ - | \$ - |
| 6. > 3 Months to 1 Year | \$ - | \$ - | \$ - |
| 7. > 1 Year | \$ - | \$ - | \$ - |

(4) Fair Value Securities Sold and/or Acquired that Resulted in Default

No securities were sold and/or acquired that resulted in default.

(5) Securities "Sold" Under Repo – Secured Borrowing

The Company deposits cash into an overnight sweep account. The Bank sweeps cash out of the Company's account and invests these funds into a Repurchase Agreement. The Company has not sold any securities as part of this agreement.

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

The Company deposits cash into an overnight sweep account. The Bank sweeps cash out of the Company's account and invests these funds into a Repurchase Agreement. The Company has not sold any securities as part of this agreement.

(7) Collateral Received – Secured Borrowing

- a. Maximum Amount
1. Cash
2. Securities (FV)

b. Ending Balance
1. Cash
2. Securities (FV)

| FIRST QUARTER | SECOND QUARTER | THIRD QUARTER | FOURTH QUARTER |
|--------------------|-------------------|------------------|-------------------|
| \$ - | \$ - | \$ - | \$ - |
| \$ 128,876,411 | \$ 57,585,913 | \$ - | \$ - |
| 1. Cash | | | |
| \$ - | \$ - | \$ - | \$ - |
| \$ 17,037,626 | \$ 30,352,853 | \$ - | \$ - |
| 2. Securities (FV) | | | |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

NOTES TO FINANCIAL STATEMENTS

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

ENDING BALANCE

| | 1 NONE | 2 NAIC 1 | 3 NAIC 2 | 4 NAIC 3 |
|--|-----------|---------------|-------------|-------------|
| a. Cash | \$ - | \$ - | \$ - | \$ - |
| b. Bonds - FV | \$ - | \$ 30,352,853 | \$ - | \$ - |
| c. LB & SS - FV | \$ - | \$ - | \$ - | \$ - |
| d. Preferred Stock - FV | \$ - | \$ - | \$ - | \$ - |
| e. Common Stock | \$ - | \$ - | \$ - | \$ - |
| f. Mortgage Loans - FV | \$ - | \$ - | \$ - | \$ - |
| g. Real Estate - FV | \$ - | \$ - | \$ - | \$ - |
| h. Derivatives - FV | \$ - | \$ - | \$ - | \$ - |
| i. Other Invested Assets - FV | \$ - | \$ - | \$ - | \$ - |
| j. Total Collateral Assets - FV (Sum of a through i) | \$ - | \$ 30,352,853 | \$ - | \$ - |

ENDING BALANCE

| | 5 NAIC 4 | 6 NAIC 5 | 7 NAIC 6 | 8 DOES NOT QUALIFY AS ADMITTED |
|--|-------------|-------------|-------------|---|
| a. Cash | \$ - | \$ - | \$ - | \$ - |
| b. Bonds - FV | \$ - | \$ - | \$ - | \$ - |
| c. LB & SS - FV | \$ - | \$ - | \$ - | \$ - |
| d. Preferred Stock - FV | \$ - | \$ - | \$ - | \$ - |
| e. Common Stock | \$ - | \$ - | \$ - | \$ - |
| f. Mortgage Loans - FV | \$ - | \$ - | \$ - | \$ - |
| g. Real Estate - FV | \$ - | \$ - | \$ - | \$ - |
| h. Derivatives - FV | \$ - | \$ - | \$ - | \$ - |
| i. Other Invested Assets - FV | \$ - | \$ - | \$ - | \$ - |
| j. Total Collateral Assets - FV (Sum of a through i) | \$ - | \$ - | \$ - | \$ - |

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

- a. Overnight and Continuous
b. 30 Days or Less
c. 31 to 90 Days
d. > 90 Days

| FAIR VALUE | |
|------------|------------|
| \$ | 30,352,853 |
| \$ | - |
| \$ | - |
| \$ | - |

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

The Bank holds the collateral for the benefit of the Company during the term of the repurchase agreement. The Company does not have any authority to reinvest the collateral.

(11) Liability to Return Collateral – Secured Borrowing (Total)

The Bank holds the collateral for the benefit of the Company during the term of the repurchase agreement. The Bank retains all rights of ownership in the collateral unless or until a default under the repurchase agreement. As a result, no liability has been recognized on the Company's Balance Sheet.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J. Real Estate

Not applicable

K. Low Income Housing Tax Credits (LIHTC)

Not applicable

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

| Restricted Asset Category | 1 Total Gross (Admitted & Non- admitted) Restricted from Current Year | 2 Total Gross (Admitted & Non- admitted) Restricted from Prior Year | 3 Increase/ (Decrease) (1 minus 2) | 4 Total Current Year Non- admitted Restricted | 5 Total Current Year Admitted Restricted (1 minus 4) | 6 Gross (Admitted & Non- admitted) Restricted to Total Assets (a) | 7 Admitted Restricted to Total Admitted Assets (b) |
|--|---|--|---|---|--|---|--|
| a. Subject to contractual obligation for which liability is not shown | \$ - | \$ - | \$ - | \$ - | \$ - | 0.000% | 0.000% |
| b. Collateral held under security lending agreements | \$ - | \$ - | \$ - | \$ - | \$ - | 0.000% | 0.000% |
| c. Subject to repurchase agreements | \$ 29,756,940 | \$ 7,382,063 | \$ 22,374,877 | \$ - | \$ 29,756,940 | 0.862% | 0.922% |
| d. Subject to reverse repurchase agreements | \$ - | \$ - | \$ - | \$ - | \$ - | 0.000% | 0.000% |
| e. Subject to dollar repurchase agreements | \$ - | \$ - | \$ - | \$ - | \$ - | 0.000% | 0.000% |
| f. Subject to dollar reverse repurchase agreements | \$ - | \$ - | \$ - | \$ - | \$ - | 0.000% | 0.000% |
| g. Placed under option contracts | \$ - | \$ - | \$ - | \$ - | \$ - | 0.000% | 0.000% |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | \$ - | \$ - | \$ - | \$ - | \$ - | 0.000% | 0.000% |
| i. FHLB capital stock | \$ 3,803,400 | \$ 3,511,500 | \$ 291,900 | \$ - | \$ 3,803,400 | 0.110% | 0.118% |
| j. On deposit with states | \$ - | \$ - | \$ - | \$ - | \$ - | 0.000% | 0.000% |
| k. On deposit with other regulatory bodies | \$ - | \$ - | \$ - | \$ - | \$ - | 0.000% | 0.000% |
| l. Pledged collateral to FHLB (including assets backing funding agreements) | \$ - | \$ - | \$ - | \$ - | \$ - | 0.000% | 0.000% |
| m. Pledged as collateral not captured in other categories | \$ - | \$ - | \$ - | \$ - | \$ - | 0.000% | 0.000% |
| n. Other restricted assets | \$ - | \$ - | \$ - | \$ - | \$ - | 0.000% | 0.000% |
| o. Total Restricted Assets | \$ 33,560,340 | \$ 10,893,563 | \$ 22,666,777 | \$ - | \$ 33,560,340 | 0.972% | 1.040% |

(a) Column 1 divided by Asset Page, Column 1, Line 28

(b) Column 5 divided by Asset Page, Column 3, Line 28

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not applicable

(3) Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not applicable

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Not applicable

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 5GI Securities

Not applicable

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

No significant changes

R. Reporting Entity's Share of Cash Pool by Asset Type

Not applicable

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

In February 2021, the Company entered into a joint venture agreement to form Wellmark Advantage Holdings, LLC. See Note 10.

NOTE 7 Investment Income

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 8 Derivative Instruments

Not applicable

NOTE 9 Income Taxes

No significant changes

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of the Relationship Involved

No significant changes

B. Description of Transactions

No significant changes

C. Transactions with Related Parties Who Are Not Reported on Schedule Y

(1) Detail of Material Related Party Transactions

| Ref # | Date of Transaction | Name of Related Party | Nature of Relationship | Type of Transaction | Written Agree-ment (Yes/No) | Due Date | Reporting Period Date Amount Due From (To) |
|-------|---------------------|----------------------------------|------------------------|---------------------|-----------------------------|----------|--|
| 1 | 02/01/2021 | Wellmark Advantage Holdings, LLC | Joint Venture | Other | Yes | | \$ - |
| 2 | 06/25/2021 | Wellmark Advantage Holdings, LLC | Joint Venture | Other | Yes | | \$ - |

In February 2021, the Company entered into a joint venture agreement to establish a newly formed entity, Wellmark Advantage Holdings, LLC. The Company holds a 49% ownership interest in this joint venture. The Company contributed capital of \$2,450,000 and \$13,524,000 during February and June 2021, respectively, to this entity.

(2) Detail of Material Related Party Transactions Involving Services

Not applicable

(3) Detail of Material Related Party Transactions Involving Exchange of Assets and Liabilities

Not applicable

(4) Detail of Amounts Owed To/From a Related Party

Not applicable

D. Amounts Due From or To Related Parties

No significant changes

E. Material Management or Service Contracts and Cost-Sharing Arrangements

No significant changes

F. Guarantees or Undertakings

No significant changes

G. Nature of the Control Relationship

Not applicable

H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned

Not applicable

I. Investments in SCA that Exceed 10% of Admitted Assets

No significant changes

J. Investments in Impaired SCAs

Not applicable

K. Investment in Foreign Insurance Subsidiary

Not applicable

L. Investment in Downstream Noninsurance Holding Company

Not applicable

M. All SCA Investments

No significant changes

N. Investment in Insurance SCAs

Not applicable

NOTES TO FINANCIAL STATEMENTS

O. SCA or SSAP 48 Entity Loss Tracking

No significant changes

NOTE 11 Debt

A. Debt Including Capital Notes

Not applicable

B. FHLB (Federal Home Loan Bank) Agreements

(1) Natrue of the Agreement

The Company became a member of the Federal Home Loan Bank (FHLB) of Des Moines during 2020. The Company has determined the estimated current maximum borrowing capacity as approximately \$115,000,000. The Company calculated this amount in accordance with FHLB Des Moines credit and collateral guidelines. When borrowings occur, it is anticipated that the Company's strategy will be to utilize these funds to meet daily liquidity needs. As of quarter end, the Company has no outstanding advances with FHLB Des Moines.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year to Date

| | Total |
|---|----------------|
| (a) Membership Stock - Class A | \$ - |
| (b) Membership Stock - Class B | \$ 3,803,400 |
| (c) Activity Stock | \$ - |
| (d) Excess Stock | \$ - |
| (e) Aggregate Total (a+b+c+d) | \$ 3,803,400 |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | \$ 115,000,000 |

2. Prior Year-end

| | Total |
|---|----------------|
| (a) Membership Stock - Class A | \$ - |
| (b) Membership Stock - Class B | \$ 3,511,500 |
| (c) Activity Stock | \$ - |
| (d) Excess Stock | \$ - |
| (e) Aggregate Total (a+b+c+d) | \$ 3,511,500 |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | \$ 100,000,000 |

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

| | 1 | 2 | Eligible for Redemption | | | |
|------------------|-----------------------------------|--------------------------------|-------------------------|------------------------------------|---------------------------|--------------|
| | | | 3 | 4 | 5 | 6 |
| | Current Year Total (2+3+4+5+6) | Not Eligible for Redemption | Less Than 6 Months | 6 Months to Less Than 1 Year | 1 to Less Than 3 Years | 3 to 5 Years |
| Membership Stock | | | | | | |
| 1. Class A | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| 2. Class B | \$ 3,803,400 | \$ 3,803,400 | \$ - | \$ - | \$ - | \$ - |

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

No amounts were pledged during the reporting period and no amounts were pledged as of June 30, 2021.

(4) Borrowing from FHLB

No amounts were borrowed during the reporting period and no amounts were outstanding as of June 30, 2021.

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

(1) Change in Benefit Obligation

No significant changes

(2) Change in Plan Assets

No significant changes

(3) Funded Status

No significant changes

NOTES TO FINANCIAL STATEMENTS

(4) Components of Net Periodic Benefit Cost

| | Pension Benefits | | Postretirement Benefits | | Special or Contractual Benefits Per SSAP No. 11 | |
|---|------------------|-----------------|-------------------------|--------------|---|---------------|
| | 2021 | 2020 | 2021 | 2020 | 2021 | 2020 |
| a. Service cost | \$ 6,500,000 | \$ 10,979,041 | \$ 875,000 | \$ 1,470,794 | \$ 10,087,394 | \$ 18,958,191 |
| b. Interest cost | \$ 5,340,180 | \$ 11,428,434 | \$ 520,092 | \$ 1,159,529 | \$ - | \$ - |
| c. Expected return on plan assets | \$ (11,000,000) | \$ (21,697,620) | \$ - | \$ - | \$ - | \$ - |
| d. Transition asset or obligation | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - |
| e. Gains and losses | \$ 9,477,122 | \$ 10,476,159 | \$ - | \$ - | \$ - | \$ - |
| f. Prior service cost or credit | \$ 39,802 | \$ 79,602 | \$ 284,530 | \$ 569,060 | \$ - | \$ - |
| g. Gain or loss recognized due to a settlement or curtailment | \$ - | \$ 8,478,085 | \$ - | \$ - | \$ - | \$ - |
| h. Total net periodic benefit cost | \$ 10,357,104 | \$ 19,743,701 | \$ 1,679,622 | \$ 3,199,383 | \$ 10,087,394 | \$ 18,958,191 |

(5) Amounts in Unassigned Funds (Surplus) Recognized as Components of Net Period Benefit Cost

No significant changes

(6) Amounts in Unassigned Funds (Surplus) That Have Not Yet Been Recognized as Components of Net Period Benefit Cost

No significant changes

(7) Weighted Average Assumptions Used to Determine Net Periodic Benefit Cost as of Current Period

No significant changes

(8) Accumulated Benefit Obligation for Defined Benefit Pension Plans

No significant changes

(9) For Postretirement Benefits Other Than Pensions, the Assumed Health Care Cost Trend Rate(s)

No significant changes

(10) Estimated Future Payments, Which Reflect Unexpected Future Service

No significant changes

(11) Estimate of Contributions Expected to be Paid to the Plan

No significant changes

(12) Amounts and Types of Securities Included in Plan Assets

Not applicable

(13) Alternative Method Used to Amortize Prior Service Amounts or Net Gains and Losses

Not applicable

(14) Substantive Comment Used to Account for Benefit Obligations

Not applicable

(15) Cost of Providing Special or Contractual Termination Benefits Recognized

Not applicable

(16) Reasons for Significant Gains/Losses Related to Changes in Defined Benefit Obligation and any Other Significant Change in the Benefit Obligations Assets Not Otherwise Apparent

No significant changes

(17) Accumulated Postretirement and Pension Benefit Obligation and Fair Value of Plan Assets for Defined Postretirement and Pension Benefit Plans

No significant changes

(18) Full Transition Surplus Impact of SSAP 102

Not applicable

B. Investment Policies and Strategies

No significant changes

C. Fair Value of Plan Assets

No significant changes

D. Basis Used to Determine Expected Long-Term Rate-of-Return

No significant changes

NOTES TO FINANCIAL STATEMENTS

- E. Defined Contribution Plan
- No significant changes
- F. Multiemployer Plans
- Not applicable
- G. Consolidated/Holding Company Plans
- No significant changes
- H. Postemployment Benefits and Compensated Absences
- Not applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)
- No significant changes

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

- A. Number of Shares and Par or Stated Value of Each Class
- Not applicable
- B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues
- Not applicable
- C. Dividend Restrictions
- Not applicable
- D. Dates and Amounts of Dividends Paid
- Not applicable
- E. Profits that may be Paid as Ordinary Dividends to Stockholders
- Not applicable
- F. Restrictions Placed on Unassigned Funds (Surplus)
- Not applicable
- G. Amount of Advances to Surplus not Repaid
- Not applicable
- H. Amount of Stock Held for Special Purposes
- Not applicable
- I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period
- Not applicable
- J. The Portion of Unassigned Funds (Surplus) Represented or Reduced by Cumulative Unrealized Gains and Losses is:
- \$ 806,652,641
- K. The Company Issued the Following Surplus Debentures or Similar Obligations:
- Not applicable
- L. The Impact of any Restatement Due to Prior Quasi-Reorganizations
- Not applicable
- M. Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization
- Not applicable

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes

NOTE 15 Leases

No significant changes

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

Not applicable

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

NOTES TO FINANCIAL STATEMENTS

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. Transfers of Receivables Reported as Sales
- Not applicable
- B. Transfer and Servicing of Financial Assets
- (1) Description of any Loaned Securities
- No significant changes
- (2) Servicing Assets and Servicing Liabilities
- Not applicable
- (3) When Servicing Assets and Liabilities are Measured at Fair Value
- Not applicable
- (4) Securitizations, Asset-Based Financing Arrangements and Similar Transfers Accounted for as Sales
- Not applicable
- (5) Disclosure Requirements for Transfers of Assets Accounted for as Secured Borrowing
- Not applicable
- (6) Transfer of Receivables with Recourse
- Not applicable
- (7) Securities Underlying Repurchase and Reverse Repurchase Agreements, Dollar Repurchase and Dollar Reverse Repurchase Agreements
- Not applicable
- C. Wash Sales
- Not applicable

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant changes

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable

NOTE 20 Fair Value Measurements

- A. Fair Value Measurements
- (1) Fair Value Measurements at Reporting Date

| Description for Each Class of Asset or Liability | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Total |
|--|----------------|---------------|--------------|-----------------------|----------------|
| a. Assets at Fair Value | | | | | |
| Cash Equivalents: | \$ - | \$ - | \$ - | \$ - | \$ - |
| Exempt MM Mutual Funds | \$ 28,311,649 | \$ - | \$ - | \$ - | \$ 28,311,649 |
| Sweep Account | \$ - | \$ 29,756,940 | \$ - | \$ - | \$ 29,756,940 |
| Bonds: | \$ - | \$ - | \$ - | \$ - | \$ - |
| Industrial & Miscellaneous | \$ - | \$ 20,454,406 | \$ - | \$ - | \$ 20,454,406 |
| Bank Loans | \$ - | \$ 14,675,164 | \$ - | \$ - | \$ 14,675,164 |
| Preferred Stock: | \$ - | \$ - | \$ - | \$ - | \$ - |
| Industrial & Miscellaneous | \$ 1,263,765 | \$ - | \$ - | \$ - | \$ 1,263,765 |
| Common Stock: | \$ - | \$ - | \$ - | \$ - | \$ - |
| Industrial & Miscellaneous | \$ 533,149,390 | \$ 3,803,400 | \$ 3,026,465 | \$ - | \$ 539,979,255 |
| Mutual Funds | \$ 100,963,600 | \$ - | \$ - | \$ - | \$ 100,963,600 |
| Total Assets at Fair Value/NAV | \$ 663,688,404 | \$ 68,689,910 | \$ 3,026,465 | \$ - | \$ 735,404,779 |

- (2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

| Description | Ending Balance as of Prior Quarter End | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in Net Income | Total gains and (losses) included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance for Current Quarter End |
|---|--|------------------------|--------------------------|---|--|-----------|-----------|-------|-------------|--|
| a. Assets | | | | | | | | | | |
| Common Stock - Industrial & Miscellaneous | \$ 3,135,795 | \$ - | \$ - | \$ - | \$ (109,330) | \$ - | \$ - | \$ - | \$ - | \$ 3,026,465 |
| Total Assets | \$ 3,135,795 | \$ - | \$ - | \$ - | \$ (109,330) | \$ - | \$ - | \$ - | \$ - | \$ 3,026,465 |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

NOTES TO FINANCIAL STATEMENTS

(3) Policies when Transfers Between Levels are Recognized

The Company recognizes transfers between fair value hierarchy levels at the end of the reporting period.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Bonds, structured securities, and surplus notes (other invested assets) are reported within Level 2 of the fair value hierarchy; all of these securities have direct or indirect price inputs that are observable in active markets. Fair values of these fixed income instruments are based on quoted market prices where available. The Company obtains at least one price from a third party pricing service or its custodian, which also uses a pricing service. In most instances, the Company obtains more than one price and evaluates between the pricing sources for any outliers or stale prices. Assuming prices are not stale and are reasonable between sources, the Company follows a pre-established hierarchy to conclude on which pricing source to utilize.

The pricing services normally derive security prices through recently reported trades for identical or similar securities, making adjustments through the reporting date based upon available observable market information. For securities not actively traded, the pricing service may use quoted market prices of comparable instruments or discounted cash flow analyses, incorporating inputs that are currently observable in the market for similar securities. Inputs that are often used in the valuation methodologies include, but are not limited to, benchmark yields, credit spreads, default rates, prepayment conditions, and nonbinding broker quotes.

Common stock reported within Level 2 of the fair value hierarchy is FHLB Class B Membership stock. This stock is non-redeemable and is reported at par, which is considered a proxy for fair value.

The Level 3 financial instrument is a privately held stock whose fair value is determined based on the unaudited GAAP equity per outstanding common share on a quarterly basis and on the audited GAAP equity per outstanding common share at calendar year end.

(5) Fair Value Disclosures for Derivative Assets and Liabilities

Not applicable

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

Statutory guidance requires the disclosure of fair values for certain other financial instruments for which it is practicable to estimate fair value, whether or not such values are recognized in the statements of assets, liabilities, capital and surplus. The carrying amounts for cash, receivable for securities, accrued investment income, premium receivables, other receivables, amounts due to/from affiliates, unearned premiums, accounts payable and accrued expenses, and certain other liabilities approximate fair value because of the short-term nature of these items.

C. Aggregate Fair Value For All Financial Instruments and the Level Within the Fair Value Hierarchy in Which the Fair Value Measurements in Their Entirety Fall

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|------------------------------|----------------------|------------------|----------------|------------------|--------------|-----------------------|----------------------------------|
| Cash Equivalents | \$ 61,758,381 | \$ 61,758,354 | \$ 28,311,649 | \$ 33,446,732 | \$ - | \$ - | \$ - |
| Short-Term Investments | \$ 32,043,072 | \$ 32,043,138 | \$ - | \$ 32,043,072 | \$ - | \$ - | \$ - |
| Bonds | \$ 1,084,791,226 | \$ 1,033,877,927 | \$ - | \$ 1,084,791,226 | \$ - | \$ - | \$ - |
| Preferred Stock | \$ 1,263,765 | \$ 1,263,765 | \$ 1,263,765 | \$ - | \$ - | \$ - | \$ - |
| Common Stock | \$ 640,942,855 | \$ 640,942,855 | \$ 634,112,990 | \$ 3,803,400 | \$ 3,026,465 | \$ - | \$ - |
| Other Invested Assets | \$ 937,994 | \$ 619,785 | \$ - | \$ 937,994 | \$ - | \$ - | \$ - |

D. Not Practicable to Estimate Fair Value

Not applicable

E. NAV Practical Expedient Investments

Not applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items

No significant changes

B. Troubled Debt Restructuring: Debtors

Not applicable

C. Other Disclosures

Assets in the amount of \$16,832,254 at June 30, 2021 were committed to purchase mortgage-backed securities in August 2021.

D. Business Interruption Insurance Recoveries

Not applicable

E. State Transferable and Non-transferable Tax Credits

Not applicable

F. Subprime Mortgage Related Risk Exposure

No significant changes

G. Retained Assets

Not applicable

H. Insurance-Linked Securities (ILS) Contracts

Not applicable

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

NOTES TO FINANCIAL STATEMENTS

- I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy
- Not applicable

NOTE 22 Events Subsequent

The Company has evaluated all events occurring after June 30, 2021 through August 10, 2021, the date the quarterly statement was available to be issued, to determine whether any event required either recognition or disclosure in the Company's quarterly statement. No items requiring recognition or disclosure were identified.

NOTE 23 Reinsurance

Not applicable

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. Method Used to Estimate Accrued Retrospective Premium Adjustments
- No significant changes
- B. Retrospective Premiums Recorded Through Written Premium or Adjustment to Earned Premium
- No significant changes
- C. Amount and Percentage of Net Premiums Written Subject to Retrospective Rating Features
- No significant changes
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act
- No significant changes
- E. Risk Sharing Provisions of the Affordable Care Act
- (1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)?

Yes [X] No []

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

| | Amount |
|--|---------------|
| a. Permanent ACA Risk Adjustment Program | |
| Assets | |
| 1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments) | \$ 27,116,380 |
| Liabilities | |
| 2. Risk adjustment user fees payable for ACA Risk Adjustment | \$ 151,071 |
| 3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium) | \$ 1,445,948 |
| Operations (Revenue & Expense) | |
| 4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment | \$ 9,852,641 |
| 5. Reported in expenses as ACA risk adjustment user fees (incurred/paid) | \$ 60,928 |
| b. Transitional ACA Reinsurance Program | |
| Assets | |
| 1. Amounts recoverable for claims paid due to ACA Reinsurance | \$ - |
| 2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability) | \$ - |
| 3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance | \$ - |
| Liabilities | |
| 4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium | \$ - |
| 5. Ceded reinsurance premiums payable due to ACA Reinsurance | \$ - |
| 6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance | \$ - |
| Operations (Revenue & Expense) | |
| 7. Ceded reinsurance premiums due to ACA Reinsurance | \$ - |
| 8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments | \$ - |
| 9. ACA Reinsurance contributions – not reported as ceded premium | \$ - |
| c. Temporary ACA Risk Corridors Program | |
| Assets | |
| 1. Accrued retrospective premium due to ACA Risk Corridors | \$ - |
| Liabilities | |
| 2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors | \$ - |
| Operations (Revenue & Expense) | |
| 3. Effect of ACA Risk Corridors on net premium income (paid/received) | \$ - |
| 4. Effect of ACA Risk Corridors on change in reserves for rate credits | \$ - |

NOTES TO FINANCIAL STATEMENTS

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.

| | Accrued During the Prior Year on Business Written Before December 31 of the Prior Year | | Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year | | Differences | | Adjustments | | | Unsettled Balances as of the Reporting Date | |
|---|--|----------------|--|--------------|--|--|------------------------|------------------------|-----|---|---|
| | | | | | Prior Year Accrued Less Payments (Col 1 - 3) | Prior Year Accrued Less Payments (Col 2 - 4) | To Prior Year Balances | To Prior Year Balances | | Cumulative Balance from Prior Years (Col 1-3+7) | Cumulative Balance from Prior Years (Col 2-4+8) |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | | 9 | 10 |
| | Receivable | Payable | Receivable | Payable | Receivable | Payable | Receivable | Payable | Ref | Receivable | Payable |
| a. Permanent ACA Risk Adjustment Program | | | | | | | | | | | |
| 1. Premium adjustments receivable (including high risk pool payments) | \$ 18,154,000 | \$ - | \$ 1,239,292 | \$ - | \$ 16,914,708 | \$ - | \$ 2,191,172 | \$ - | A | \$ 19,105,880 | \$ - |
| 2. Premium adjustments (payable) (including high risk pool premium) | \$ - | \$ (1,241,994) | \$ - | \$ (145,078) | \$ - | \$ (1,096,916) | \$ - | \$ 134,968 | B | \$ - | \$ (961,948) |
| 3. Subtotal ACA Permanent Risk Adjustment Program | \$ 18,154,000 | \$ (1,241,994) | \$ 1,239,292 | \$ (145,078) | \$ 16,914,708 | \$ (1,096,916) | \$ 2,191,172 | \$ 134,968 | | \$ 19,105,880 | \$ (961,948) |
| b. Transitional ACA Reinsurance Program | | | | | | | | | | | |
| 1. Amounts recoverable for claims paid | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | | \$ - | \$ - |
| 2. Amounts recoverable for claims unpaid (contra liability) | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | | \$ - | \$ - |
| 3. Amounts receivable relating to uninsured plans | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | | \$ - | \$ - |
| 4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | | \$ - | \$ - |
| 5. Ceded reinsurance premiums payable | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | | \$ - | \$ - |
| 6. Liability for amounts held under uninsured plans | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | | \$ - | \$ - |
| 7. Subtotal ACA Transitional Reinsurance Program | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | | \$ - | \$ - |
| c. Temporary ACA Risk Corridors Program | | | | | | | | | | | |
| 1. Accrued retrospective premium | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | | \$ - | \$ - |
| 2. Reserve for rate credits or policy experience rating refunds | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | | \$ - | \$ - |
| 3. Subtotal ACA Risk Corridors Program | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | \$ - | | \$ - | \$ - |
| d. Total for ACA Risk Sharing Provisions | \$ 18,154,000 | \$ (1,241,994) | \$ 1,239,292 | \$ (145,078) | \$ 16,914,708 | \$ (1,096,916) | \$ 2,191,172 | \$ 134,968 | | \$ 19,105,880 | \$ (961,948) |

Explanations of Adjustments

- A. Revised data received.
B. Revised data received.

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Not applicable

(5) ACA Risk Corridors Receivable as of Reporting Date

Not applicable

NOTE 25 Change in Incurred Claims and Claim Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

The Company's December 31, 2020 reserves for incurred claims and claim adjustment expenses attributable to insured events of prior years of \$323,543,322 have decreased \$41,038,410. Because unpaid losses are estimated based on past experience and accumulated statistical data, the Company's actual benefit payments have varied from the original estimates.

B. Information about Significant Changes in Methodologies and Assumptions

There have been no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

NOTE 26 Intercompany Pooling Arrangements

Not applicable

NOTE 27 Structured Settlements

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 28 Health Care Receivables

No significant changes

NOTE 29 Participating Policies

Not applicable

NOTE 30 Premium Deficiency Reserves

No significant changes

NOTE 31 Anticipated Salvage and Subrogation

Not applicable

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐] No [☒]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐] No [☐]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒] No [☐]
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐] No [☒]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [☐] No [☒]
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

If yes, complete and file the merger history data file with the NAIC.

Yes [☐] No [☒]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

| 1 Name of Entity | 2 NAIC Company Code | 3 State of Domicile |
|---------------------|------------------------|------------------------|
| | | |
| | | |
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

If yes, attach an explanation.

Yes [☐] No [☐] N/A [☒]
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2016
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2016
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

06/29/2018
- 6.4

By what department or departments?
Iowa Insurance Division
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [☐] No [☐] N/A [☒]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐] No [☐] N/A [☒]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐] No [☒]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [☐] No [☒]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☐] No [☒]
- 8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

| 1 Affiliate Name | 2 Location (City, State) | 3 FRB | 4 OCC | 5 FDIC | 6 SEC |
|---------------------|-----------------------------|----------|----------|-----------|----------|
| | | | | | |
| | | | | | |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$0

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [X] No []
- 11.2

If yes, give full and complete information relating thereto:
The Company participates in a bilateral repurchase agreement with Bankers Trust (the Bank). The repurchase agreement is an obligation of the Bank to repay the Company the principal amount invested by the Company with interest upon demand by the Company. To secure the obligations under the repurchase agreement, the Bank grants to the Company an undivided security interest in certain United States government securities having a market value equal to at least 102% of the principal amount invested. The United States government securities comprising the collateral are at all times owned by the Bank; therefore, this collateral is not recorded on the company's statutory Balance Sheet. Since the repurchase agreement matures upon demand, there is no asset-liability mismatch.
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$0
13.

Amount of real estate and mortgages held in short-term investments:

\$0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds | \$0 | \$0 |
| 14.22 Preferred Stock | \$0 | \$0 |
| 14.23 Common Stock | \$545,909,177 | \$651,814,234 |
| 14.24 Short-Term Investments | \$0 | \$0 |
| 14.25 Mortgage Loans on Real Estate | \$0 | \$0 |
| 14.26 All Other | \$0 | \$0 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$545,909,177 | \$651,814,234 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$0 | \$0 |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [] No [X]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes [] No [] N/A [X]
16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

\$0
- 16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$0
- 16.3

Total payable for securities lending reported on the liability page.

\$0

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

| 1 Name of Custodian(s) | 2 Custodian Address |
|-----------------------------------|---|
| The Bank of New York Mellon | BNY Mellon Center, 500 Grant Street, Pittsburgh, PA 15258 |
| Bankers Trust Company | 453 7th Street, Des Moines, IA 50309 |

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

| 1 Name(s) | 2 Location(s) | 3 Complete Explanation(s) |
|--------------|------------------|------------------------------|
| | | |
| | | |

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

| 1 Old Custodian | 2 New Custodian | 3 Date of Change | 4 Reason |
|--------------------|--------------------|---------------------|-------------|
| | | | |
| | | | |

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

| 1 Name of Firm or Individual | 2 Affiliation |
|--|------------------|
| NISA Investment Advisors, LLC | U..... |
| Wellington Management Company LLP | U..... |
| William Blair Investment Management, LLC | U..... |
| BlackRock Financial Management, Inc. | U..... |
| Metropolitan West Asset Management LLC | U..... |
| Pyrford International, Ltd. | U..... |
| | |

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No []

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [X] No []

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1 Central Registration Depository Number | 2 Name of Firm or Individual | 3 Legal Entity Identifier (LEI) | 4 Registered With | 5 Investment Management Agreement (IMA) Filed |
|--|--|------------------------------------|----------------------|---|
| 107313 | NISA Investment Advisors, LLC | 549300L11G2J0W7XNY28 | SEC | NO |
| 106595 | Wellington Management Company LLP | 549300YHP12TEZNLX41 | SEC | NO..... |
| 173961 | William Blair Investment Management, LLC | 549300VQX7UK060A7X27 | SEC | NO..... |
| 107105 | BlackRock Financial Management, Inc. | 549300LVXY1VJKE13M84 | SEC | NO..... |
| 104571 | Metropolitan West Asset Management LLC | 5493004MDKGXC001Y283 | SEC | NO..... |
| 105646 | Pyrford International, Ltd. | 549300N5W87B21SAUG48 | SEC | NO..... |

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

PART 2 - HEALTH

1.

Operating Percentages:

1.1 A&H loss percent

81.3 %

1.2 A&H cost containment percent

0.7 %

1.3 A&H expense percent excluding cost containment expenses

11.0 %

2.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]

2.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$0

2.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]

2.4

If yes, please provide the balance of the funds administered as of the reporting date

\$0

3.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [X] No []

3.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes [] No []

SCHEDULE S - CEDED REINSURANCE

[illegible]

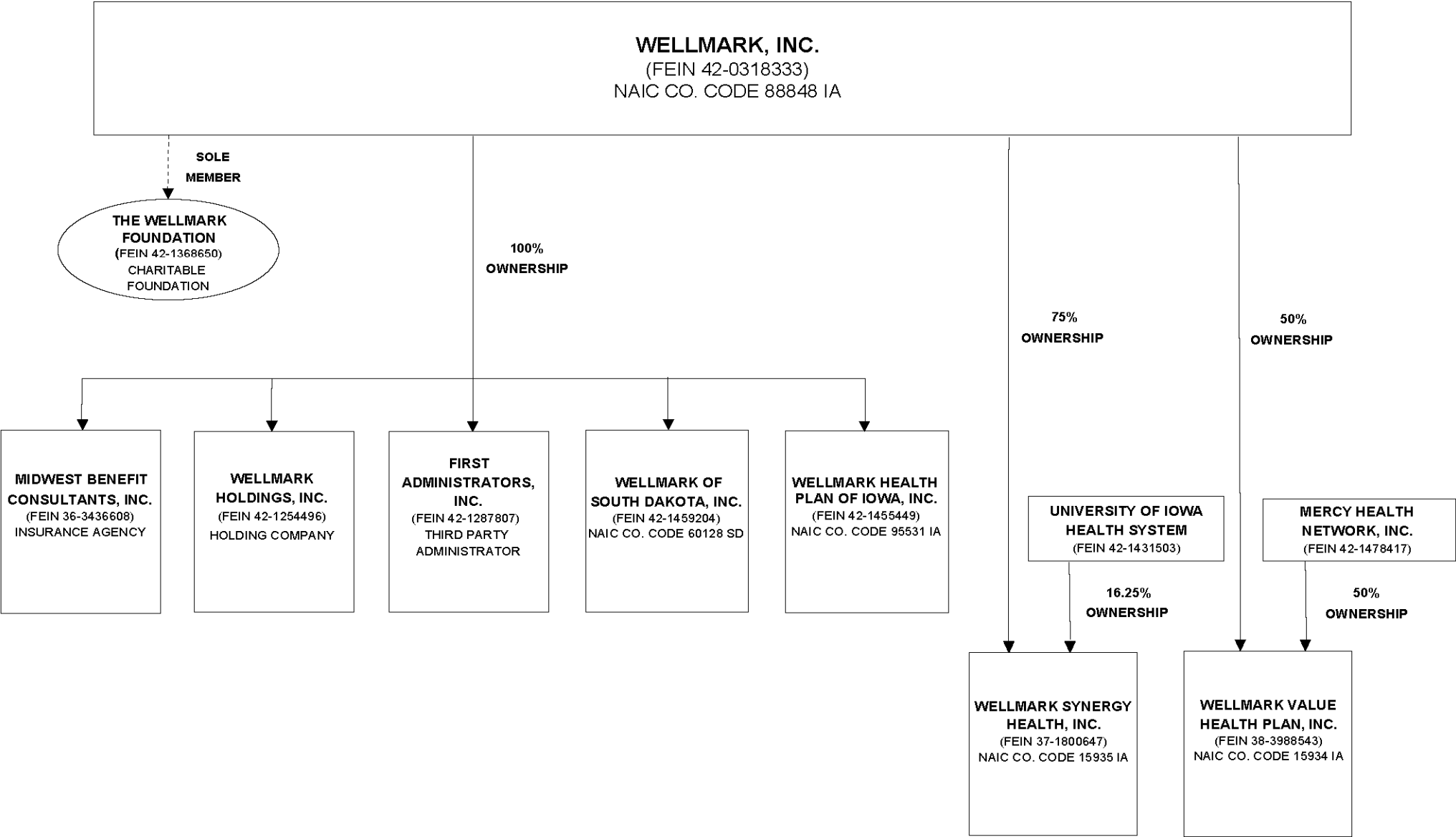
SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

| | | 1 | Direct Business Only | | | | | | | | |
|--|-----|-------------------|-----------------------------------|---------------------------|-------------------------|---------------------|---|---|---------------------------------|--------------------------------|------------------------------|
| States, etc. | | Active Status (a) | 2 Accident and Health Premiums | 3 Medicare Title XVIII | 4 Medicaid Title XIX | 5 CHIP Title XXI | 6 Federal Employees Health Benefits Program Premiums | 7 Life and Annuity Premiums & Other Considerations | 8 Property/Casualty Premiums | 9 Total Columns 2 Through 8 | 10 Deposit-Type Contracts |
| 1. Alabama | AL | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 2. Alaska | AK | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 3. Arizona | AZ | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 4. Arkansas | AR | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 5. California | CA | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 6. Colorado | CO | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 7. Connecticut | CT | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 8. Delaware | DE | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 9. District of Columbia | DC | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 10. Florida | FL | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 11. Georgia | GA | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 12. Hawaii | HI | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 13. Idaho | ID | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 14. Illinois | IL | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 15. Indiana | IN | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 16. Iowa | IA | L | 1, 123, 103, 128 | .0 | .0 | .0 | 144, 880, 786 | .0 | .0 | 1, 267, 983, 914 | .0 |
| 17. Kansas | KS | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 18. Kentucky | KY | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 19. Louisiana | LA | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 20. Maine | ME | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 21. Maryland | MD | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 22. Massachusetts | MA | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 23. Michigan | MI | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 24. Minnesota | MN | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 25. Mississippi | MS | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 26. Missouri | MO | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 27. Montana | MT | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 28. Nebraska | NE | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 29. Nevada | NV | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 30. New Hampshire | NH | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 31. New Jersey | NJ | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 32. New Mexico | NM | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 33. New York | NY | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 34. North Carolina | NC | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 35. North Dakota | ND | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 36. Ohio | OH | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 37. Oklahoma | OK | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 38. Oregon | OR | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 39. Pennsylvania | PA | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 40. Rhode Island | RI | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 41. South Carolina | SC | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 42. South Dakota | SD | L | 28, 283, 180 | .0 | .0 | .0 | .0 | .0 | .0 | 28, 283, 180 | .0 |
| 43. Tennessee | TN | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 44. Texas | TX | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 45. Utah | UT | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 46. Vermont | VT | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 47. Virginia | VA | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 48. Washington | WA | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 49. West Virginia | WV | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 50. Wisconsin | WI | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 51. Wyoming | WY | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 52. American Samoa | AS | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 53. Guam | GU | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 54. Puerto Rico | PR | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 55. U.S. Virgin Islands | VI | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 56. Northern Mariana Islands | MP | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 57. Canada | CAN | N | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 58. Aggregate Other Aliens | OT | XXX | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 59. Subtotal | | XXX | 1, 151, 386, 308 | .0 | .0 | .0 | 144, 880, 786 | .0 | .0 | 1, 296, 267, 094 | .0 |
| 60. Reporting Entity Contributions for Employee Benefit Plans | | XXX | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 61. Totals (Direct Business) | | XXX | 1, 151, 386, 308 | .0 | .0 | .0 | 144, 880, 786 | .0 | .0 | 1, 296, 267, 094 | .0 |
| DETAILS OF WRITE-INS | | | | | | | | | | | |
| 58001. | | XXX | | | | | | | | | |
| 58002. | | XXX | | | | | | | | | |
| 58003. | | XXX | | | | | | | | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | | XXX | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | | XXX | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |

(a) Active Status Counts:
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....2
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....0
N - None of the above - Not allowed to write business in the state.....55
R - Registered - Non-domiciled RRGs.....0
Q - Qualified - Qualified or accredited reinsurer.....0

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

[illegible]

| Asterisk | Explanation |
|----------|---|
| 1 | This entity is 75% owned by Wellmark, Inc., 16.25% owned by the University of Iowa Health System, and 8.75% owned by other health care provider systems. Each party has voting rights. |
| 2 | This entity is 50% owned by Wellmark, Inc. and 50% owned by Mercy Health Network, Inc. Each party has voting rights. |
| 3 | Wellmark, Inc. is the sole member of The Wellmark Foundation. |

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

Response

1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

YES

Explanation:

Bar Code:

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | | Current Statement Date | | | 4 |
|-------|---|------------------------|--------------------|--------------------------------------|-----------------------------------|
| | | 1 | 2 | 3 | |
| | | Assets | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | Prior Year Net Admitted Assets |
| 2504. | Miscellaneous Assets | 2,217,451 | 1,669,177 | 548,274 | 552,941 |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 2,217,451 | 1,669,177 | 548,274 | 552,941 |

SCHEDULE A - VERIFICATION

Real Estate

| | 1 | 2 |
|--|--------------|---------------------------------|
| | Year to Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 141,227,449 | 148,365,151 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 0 | 0 |
| 2.2 Additional investment made after acquisition | (62,548) | (189,527) |
| 3. Current year change in encumbrances | 0 | 0 |
| 4. Total gain (loss) on disposals | 0 | 0 |
| 5. Deduct amounts received on disposals | 0 | 0 |
| 6. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 7. Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 8. Deduct current year's depreciation | 3,158,211 | 6,948,175 |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 138,006,690 | 141,227,449 |
| 10. Deduct total nonadmitted amounts | 30,186,690 | 33,407,449 |
| 11. Statement value at end of current period (Line 9 minus Line 10) | 107,820,000 | 107,820,000 |

SCHEDULE B - VERIFICATION

Mortgage Loans

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year to Date | Prior Year Ended December 31 |
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year | | |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | |
| 2.2 Additional investment made after acquisition | | |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase (decrease) | | |
| 6. Total gain (loss) on disposals | | |
| 7. Deduct amounts received on disposals | | |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees | | |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest | | |
| 10. Deduct current year's other than temporary impairment recognized | | |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | |
| 12. Total valuation allowance | | |
| 13. Subtotal (Line 11 plus Line 12) | | |
| 14. Deduct total nonadmitted amounts | | |
| 15. Statement value at end of current period (Line 13 minus Line 14) | | |

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | 1 | 2 |
|--|--------------|---------------------------------|
| | Year to Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 160,365,224 | 77,156,507 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 2,900,000 | 76,200,000 |
| 2.2 Additional investment made after acquisition | 43,706,250 | 1,951,740 |
| 3. Capitalized deferred interest and other | 0 | 0 |
| 4. Accrual of discount | 66 | 127 |
| 5. Unrealized valuation increase (decrease) | 5,501,555 | 5,323,643 |
| 6. Total gain (loss) on disposals | 0 | 229,720 |
| 7. Deduct amounts received on disposals | 697,674 | 396,513 |
| 8. Deduct amortization of premium and depreciation | 0 | 0 |
| 9. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 10. Deduct current year's other than temporary impairment recognized | 0 | 100,000 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 211,775,421 | 160,365,224 |
| 12. Deduct total nonadmitted amounts | 18,533,410 | 7,810,789 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 193,242,011 | 152,554,435 |

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1 | 2 |
|---|---------------|---------------------------------|
| | Year to Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 2,141,405,318 | 1,986,275,257 |
| 2. Cost of bonds and stocks acquired | 584,890,079 | 764,025,395 |
| 3. Accrual of discount | 3,210,441 | 6,764,296 |
| 4. Unrealized valuation increase (decrease) | 145,324,968 | 46,041,328 |
| 5. Total gain (loss) on disposals | 29,729,090 | 34,974,095 |
| 6. Deduct consideration for bonds and stocks disposed of | 566,053,973 | 690,023,424 |
| 7. Deduct amortization of premium | 5,849,629 | 11,557,339 |
| 8. Total foreign exchange change in book/adjusted carrying value | (3,874,637) | 11,416,561 |
| 9. Deduct current year's other than temporary impairment recognized | 0 | 6,570,137 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 77,272 | 59,286 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 2,328,858,929 | 2,141,405,318 |
| 12. Deduct total nonadmitted amounts | 46,847,700 | 41,112,902 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 2,282,011,229 | 2,100,292,416 |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

| NAIC Designation | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|-------------------------------------|---|--|--|--|---|--|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 712,568,459 | 163,995,384 | 195,323,728 | (11,331,381) | 712,568,459 | 669,908,734 | 0 | 671,980,125 |
| 2. NAIC 2 (a) | 271,292,055 | 29,958,583 | 8,761,328 | 3,706,977 | 271,292,055 | 296,196,287 | 0 | 252,120,857 |
| 3. NAIC 3 (a) | 31,422,719 | 4,403,290 | 1,983,831 | 709,840 | 31,422,719 | 34,552,018 | 0 | 27,737,547 |
| 4. NAIC 4 (a) | 21,389,216 | 3,457,315 | 251,157 | 1,187,418 | 21,389,216 | 25,782,792 | 0 | 20,847,031 |
| 5. NAIC 5 (a) | 14,242,627 | 0 | 983,356 | (281,378) | 14,242,627 | 12,977,893 | 0 | 7,698,683 |
| 6. NAIC 6 (a) | 22,309,968 | 3,537,555 | 944,061 | 5,289,644 | 22,309,968 | 30,193,106 | 0 | 13,847,302 |
| 7. Total Bonds | 1,073,225,044 | 205,352,127 | 208,247,461 | (718,880) | 1,073,225,044 | 1,069,610,830 | 0 | 994,231,545 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 1,246,972 | 0 | 0 | 16,793 | 1,246,972 | 1,263,765 | 0 | 1,476,170 |
| 9. NAIC 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. NAIC 6 | 808,147 | 0 | 0 | 0 | 808,147 | 808,147 | 0 | 808,147 |
| 14. Total Preferred Stock | 2,055,119 | 0 | 0 | 16,793 | 2,055,119 | 2,071,912 | 0 | 2,284,317 |
| 15. Total Bonds and Preferred Stock | 1,075,280,163 | 205,352,127 | 208,247,461 | (702,087) | 1,075,280,163 | 1,071,682,742 | 0 | 996,515,862 |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$35,732,903 ; NAIC 2 \$0 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|----------------|---------------------------------|-----------|-------------|------------------------------------|--|
| | Book/Adjusted Carrying Value | Par Value | Actual Cost | Interest Collected Year-to-Date | Paid for Accrued Interest Year-to-Date |
| 9199999 Totals | 32,043,138 | xxx | 32,037,850 | 0 | 0 |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 15,328,572 | 7,386,854 |
| 2. Cost of short-term investments acquired | 45,274,927 | 56,744,473 |
| 3. Accrual of discount | 7,333 | 24,959 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 |
| 5. Total gain (loss) on disposals | 532 | 10,873 |
| 6. Deduct consideration received on disposals | 28,568,226 | 48,838,587 |
| 7. Deduct amortization of premium | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 32,043,138 | 15,328,572 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 32,043,138 | 15,328,572 |

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | 1 | 2 |
|---|---------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 71,500,373 | 87,753,643 |
| 2. Cost of cash equivalents acquired | 1,130,493,053 | 1,850,415,271 |
| 3. Accrual of discount | 3,683 | 21,499 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 |
| 5. Total gain (loss) on disposals | 21,684 | 2,702 |
| 6. Deduct consideration received on disposals | 1,140,260,439 | 1,866,692,742 |
| 7. Deduct amortization of premium | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 61,758,354 | 71,500,373 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 61,758,354 | 71,500,373 |

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|-------------------------------|------------|-------|---------------|-------------------------------|------------------------------------|------------------------|--|--|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| Office Building | Des Moines | IA | 04/30/2021 | Control Installations of Iowa | 0 | 0 | 0 | 109,614 |
| 0199999. Acquired by Purchase | | | | | 0 | 0 | 0 | 109,614 |
| | | | | | | | | |
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| 0399999 - Totals | | | | | 0 | 0 | 0 | 109,614 |

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|-------------------------|----------|-------|---------------|-------------------|-------------|--|---|--|---|---------------------------------------|--|---|--|------------------------------|--|----------------------------------|-------------------------------|--|--------------------------------------|
| | 2 | 3 | | | | | | 9 | 10 | 11 | 12 | 13 | | | | | | | |
| Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book/Adjusted Carrying Value Less Encumbrances Prior Year | Current Year's Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in Book/Adjusted Carrying Value (11-9-10) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs and Expenses Incurred |
| | | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | | |
| 0399999 - Totals | | | | | | | | | | | | | | | | | | | |

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 2

| 1 CUSIP Identification | 2 Name or Description | 3 Location | | 5 Name of Vendor or General Partner | 6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol | 7 Date Originally Acquired | 8 Type and Strategy | 9 Actual Cost at Time of Acquisition | 10 Additional Investment Made After Acquisition | 11 Amount of Encumbrances | 12 Commitment for Additional Investment | 13 Percentage of Ownership |
|---|--|-----------------|-------|---|---|---|----------------------------------|---|--|-------------------------------------|---|--------------------------------------|
| | | City | State | | | | | | | | | |
| 000000-00-0 | No Limbts, Inc. | Marion | IA | Internal | | 04/29/2021 | | 100,000 | 0 | 0 | 0 | 0.000 |
| 000000-00-0 | deetz, LLC | Cedar Rapids | IA | Internal | | 06/17/2021 | | 100,000 | 0 | 0 | 0 | 0.000 |
| 1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | | 200,000 | 0 | 0 | 0 | XXX |
| 000000-00-0 | Wellmark Advantage Holdings, LLC | Wilmington | DE | Covantage Health Partners, Inc. | | 02/01/2021 | | 0 | 13,524,000 | 0 | 0 | 49.000 |
| 2099999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | | 0 | 13,524,000 | 0 | 0 | XXX |
| 000000-00-0 | PIMCO Tactical Opportunities Onshore Fund L.P. - K | | US | PIMCO Tactical Opportunities Onshore Fund | | 05/29/2020 | | 0 | 30,000,000 | 0 | 0 | 2.200 |
| 000000-00-0 | Rural Vitality Fund II, LP | West Des Moines | IA | Internal | | 11/30/1993 | | 0 | 21,875 | 0 | 0 | 0.000 |
| 000000-00-0 | National Institute for Health Care Mgmt | Washington | DC | Internal | | 11/30/1193 | | 0 | 138,500 | 0 | 0 | 0.000 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | 0 | 30,160,375 | 0 | 0 | XXX |
| 4899999. Total - Unaffiliated | | | | | | | | 200,000 | 30,160,375 | 0 | 0 | XXX |
| 4999999. Total - Affiliated | | | | | | | | 0 | 13,524,000 | 0 | 0 | XXX |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| 5099999 - Totals | | | | | | | | 200,000 | 43,684,375 | 0 | 0 | XXX |

SCHEDULE BA - PART 3

[illegible]

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|---|---------|---------------|--|---------------------------|-------------|------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 38378X-SU-6 | GNR 2014-150 C - CMBS | | 04/13/2021 | JPM/INTL FCSTONE FINANCIAL INC | | 1,391,073 | 1,368,830 | 1,939 | 1.A |
| 912828-ZP-8 | UNITED STATES TREASURY | | 05/03/2021 | MORGAN STANLEY & CO LLC | | 5,619,956 | 5,625,000 | 3,302 | 1.A |
| 91282C-AP-6 | UNITED STATES TREASURY | | 04/20/2021 | GOLDMAN SACHS AND CO. | | 5,486,474 | 5,500,000 | 113 | 1.A |
| 91282C-BV-2 | UNITED STATES TREASURY | | 04/30/2021 | SOCIETE GENERAL INV (SGNY) | | 4,357,617 | 4,352,000 | 847 | 1.A |
| 91282C-BW-0 | UNITED STATES TREASURY | | 04/27/2021 | Various | | 3,870,027 | 3,890,000 | 0 | 1.A |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 20,725,147 | 20,735,830 | 6,201 | XXX |
| 465410-CD-8 | ITALY, REPUBLIC OF (GOVERNMENT) | C. | 04/27/2021 | DEUTSCHE BANK SECURITIES INC. | | 692,727 | 695,000 | 0 | 2.C FE |
| 74730D-AC-7 | QATAR PETROLEUM | C. | 06/30/2021 | CITIBANK, NA | | 984,423 | 995,000 | 0 | 1.D FE |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 1,677,151 | 1,690,000 | 0 | XXX |
| 01F020-66-1 | FNCL-2N-JUN-2021 - MBS | | 04/28/2021 | Various | | 14,013,738 | 13,950,000 | 0 | 1.A |
| 01F020-67-9 | FNCL-2N-JUL-2020 - MBS | | 05/20/2021 | Various | | 12,022,540 | 11,950,000 | 7,963 | 1.A |
| 01F020-68-7 | FNCL-2N-AUG-2020 - MBS | | 06/21/2021 | Various | | 9,897,193 | 9,825,000 | 4,522 | 1.A |
| 01F022-65-9 | FNCL-2.5N-MAY-2021 - MBS | | 04/22/2021 | Various | | 12,464,020 | 12,050,000 | 0 | 1.A |
| 01F022-66-7 | FNCL-2.5N-JUN-2021 - MBS | | 05/04/2021 | Various | | 12,441,641 | 12,050,000 | 0 | 1.A |
| 01F022-67-5 | FNCL-2.5N-JUL-2021 - MBS | | 05/28/2021 | Various | | 12,443,893 | 12,050,000 | 9,953 | 1.A |
| 01F022-68-3 | FNCL-2.5N-AUG-2019 - RMBS | | 06/21/2021 | Various | | 9,907,955 | 9,600,000 | 0 | 1.A |
| 041806-P6-1 | ARLINGTON TEX HIGHER ED FIN CORP ED REV | | 06/04/2021 | DONALDSON LUFKIN & JENNETTE | | 802,294 | 760,000 | 0 | 1.A FE |
| 3137B3-NC-8 | FHMS K-030 X3 - CMBS | | 05/21/2021 | PERSHING DIV OF DLJ SEC LNDING | | 817,561 | 0 | 28,705 | 1.A |
| 3137B5-JP-9 | FHMS K-034 X3 - CMBS | | 05/19/2021 | SG AMERICAS SECURITIES, LLC | | 658,942 | 0 | 20,430 | 1.A |
| 3137H0-H7-6 | FHMS K-LU3 X1 - CMBS | | 05/19/2021 | J P MORGAN SECURITIES | | 591,715 | 0 | 6,445 | 1.A |
| 31418D-Y4-8 | FN MA4330 - RMBS | | 04/14/2021 | MORGAN SECURITIES-FIXED INC | | 3,309,665 | 3,153,000 | 3,941 | 1.A |
| 57563R-RZ-4 | MASSACHUSETTS EDL FING AUTH | | 06/25/2021 | RBC | | 605,000 | 605,000 | 0 | 1.C FE |
| 646136-7Z-8 | NEW JERSEY ST TRANSN TR FD AUTH | | 04/29/2021 | Citi Bank | | 759,181 | 640,000 | 0 | 2.A FE |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 90,735,338 | 86,633,000 | 81,959 | XXX |
| 00141U-AG-8 | AIG CLO 2018-1, LLC - CDO | | 04/16/2021 | Credit Suisse SECS USA LLC | | 1,750,000 | 1,750,000 | 0 | 1.C FE |
| 00287Y-BX-6 | ABBYIE INC | | 05/24/2021 | SEAPORT | | 763,328 | 710,000 | 316 | 2.B FE |
| 00388W-AJ-0 | ABU DHABI NATIONAL ENERGY COMPANY PJSC | C. | 04/22/2021 | Various | | 814,224 | 815,000 | 0 | 1.D FE |
| 02660W-AA-4 | AHMA 2006-1 1A1 - CMO/RMBS | | 04/28/2021 | JPM/INTL FCSTONE FINANCIAL INC | | 1,724,703 | 1,820,267 | 106 | 6. * |
| 031162-CT-5 | AMGEN INC | | 05/27/2021 | WELLS FARGO SECURITIES | | 570,983 | 550,000 | 3,361 | 2.A FE |
| 04621W-AD-2 | ASSURED GUARANTY US HOLDINGS INC | | 05/19/2021 | GOLDMAN | | 1,321,250 | 1,325,000 | 0 | 2.B FE |
| 04685A-2Y-6 | ATHENE GLOBAL FUNDING | | 06/02/2021 | DBC-FI | | 1,325,000 | 1,325,000 | 0 | 1.F FE |
| 053015-AG-8 | AUTOMATIC DATA PROCESSING INC | | 05/11/2021 | Bank of America Merrill Lynch | | 952,116 | 955,000 | 0 | 1.D FE |
| 05493B-AA-6 | BBOMS 20BID A - CMBS | | 04/30/2021 | BARCLAYS CAPITAL INC | | 908,438 | 900,000 | 1,071 | 1.A FE |
| 05554B-AJ-3 | BFLD 21FPM C - CMBS | | 06/08/2021 | BARCLAYS CAPITAL INC | | 795,000 | 795,000 | 0 | 1.G FE |
| 05581K-AC-5 | BNP PARIBAS SA | C. | 04/13/2021 | Citi Bank | | 1,308,445 | 1,160,000 | 4,769 | 2.A FE |
| 06051G-JT-7 | BANK OF AMERICA CORP | | 04/16/2021 | MERRILL LYNCH, PIERCE, FENNER & SM/BAS | | 635,000 | 635,000 | 0 | 1.F FE |
| 06738E-AP-0 | BARCLAYS PLC | C. | 05/27/2021 | MORGAN STANLEY & CO LLC | | 834,506 | 728,000 | 1,998 | 2.C FE |
| 06738E-BD-6 | BARCLAYS PLC | C. | 04/13/2021 | Citi Bank | | 1,294,574 | 1,120,000 | 23,048 | 2.B FE |
| 07274N-AX-1 | BAYER US FINANCE II LLC | | 06/01/2021 | Amherst Pierpont Securities | | 417,044 | 400,000 | 1,520 | 2.B FE |
| 07386H-BB-3 | BALTA 2006-1 212 - CMO/RMBS | | 06/08/2021 | NOMURA SECURITIES/FIXED INCOME | | 1,810,491 | 2,105,245 | 1,577 | 4.B FM |
| 07386H-QJ-3 | BALTA 2005-1 M2 - RMBS | | 05/26/2021 | NOMURA SECURITIES/FIXED INCOME | | 1,727,195 | 1,674,853 | 167 | 6. FE |
| 12433A-AL-3 | BX 20FOX F - CMBS | | 05/04/2021 | J P MORGAN SECURITIES | | 1,245,575 | 1,237,838 | 3,152 | 4.C FE |
| 12564U-AA-4 | CIM 21NR3 A1 - RMBS | | 04/22/2021 | GOLDMAN | | 880,000 | 880,000 | 1,568 | 6. * |
| 12566L-AC-8 | CIM 21R3 A1B - CMO/RMBS | | 04/22/2021 | GOLDMAN | | 1,809,168 | 1,970,000 | 2,669 | 6. * |
| 12592B-AM-6 | CNH INDUSTRIAL CAPITAL LLC | | 05/17/2021 | WELLS FARGO SECURITIES LLC | | 615,090 | 620,000 | 0 | 2.C FE |
| 12592L-BH-4 | COMM 2014-CRE20 A3 - CMBS | | 06/22/2021 | BREAN CAPITAL, LLC | | 855,234 | 811,550 | 1,725 | 1.D FM |
| 172967-MX-6 | CITIGROUP INC | | 04/27/2021 | CITIGROUP GLOBAL MARKETS INC. | | 700,000 | 700,000 | 0 | 1.G FE |
| 172967-MY-4 | CITIGROUP INC | | 04/27/2021 | CITIGROUP GLOBAL MARKETS INC. | | 445,000 | 445,000 | 0 | 1.G FE |
| 172967-NA-5 | CITIGROUP INC | | 06/02/2021 | CITIGROUP GLOBAL MARKETS INC. | | 1,450,000 | 1,450,000 | 0 | 1.G FE |
| 224044-CL-9 | COX COMMUNICATIONS INC | | 04/06/2021 | Jefferies | | 977,399 | 1,045,000 | 366 | 2.B FE |
| 225401-AU-2 | CREDIT SUISSE GROUP AG | C. | 05/10/2021 | CREDIT SUISSE SECURITIES (USA) | | 660,000 | 660,000 | 0 | 2.A FE |
| 22942M-BE-5 | CSMC 2006-8 4A1 - CMO/RMBS | | 06/01/2021 | Direct | | 8 | 8 | 0 | 1.D FM |
| 23371D-AJ-3 | DAE FUNDING LLC | | 06/15/2021 | JP MORGAN CHASE INTL | | 899,814 | 905,000 | 0 | 2.C FE |
| 251526-CJ-6 | DEUTSCHE BANK AG (NEW YORK BRANCH) | | 05/25/2021 | DEUTSCHE BANK SECURITIES INC. | | 690,000 | 690,000 | 0 | 2.A FE |
| 25265L-AA-8 | DNFRA 2021-1 A - ABS | | 06/08/2021 | BARCLAYS CAPITAL INC FIXED INC | | 1,165,000 | 1,165,000 | 0 | 1.F FE |
| 25470D-BJ-7 | DISCOVERY COMMUNICATIONS LLC | | 06/25/2021 | Various | | 839,759 | 774,000 | 2,573 | 2.C FE |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|--|---------|---------------|--|---------------------------|-------------|-----------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 25755T-AN-0 | DPABS 211 A1 - RMBS | | 04/08/2021 | GUGGENHEIM | | 875,000 | 875,000 | .0 | 2.A FE |
| 26210Y-AG-1 | DROP 21FILE B - CMBS | | 04/26/2021 | GOLDMAN | | 900,844 | 900,000 | .0 | 1.D FE |
| 266233-AJ-4 | DUQUESNE LIGHT HOLDINGS INC | | 06/22/2021 | MERRILL LYNCH, PIERCE, FENNER & SM/BAS | | 515,000 | 515,000 | .0 | 2.C FE |
| 26969P-AB-4 | EAGLE MATERIALS INC | | 06/17/2021 | JP Morgan | | 1,100,665 | 1,110,000 | .0 | 2.B FE |
| 278642-AX-1 | EBAY INC | | 05/03/2021 | CITIGROUP GLOBAL MARKETS INC | | 549,285 | 550,000 | .0 | 2.A FE |
| 278642-AY-9 | EBAY INC | | 05/03/2021 | CITIGROUP GLOBAL MARKETS INC | | 499,780 | 500,000 | .0 | 2.A FE |
| 29429E-AB-7 | CGCMT 2016-P4 A2 - CMBS | | 05/20/2021 | Citigroup (SSB) | | 859,905 | 857,092 | 1,342 | 1.A FE |
| 29441W-AD-7 | EQUATE PETROCHEMICAL BV | C. | 04/21/2021 | JP MORGAN SECURITIES LIMITED | | 419,572 | 420,000 | .0 | 2.B FE |
| 29444U-BR-6 | EQUINIX INC | | 05/03/2021 | MERRILL LYNCH, PIERCE, FENNER & SM/BAS | | 288,440 | 290,000 | .0 | 2.B FE |
| 30319Y-AE-8 | FSRIA 2021-FL2 B - ABS | | 04/30/2021 | GOLDMAN | | 1,252,539 | 1,250,000 | .0 | 1.D FE |
| 37045X-DG-8 | GENERAL MOTORS FINANCIAL COMPANY INC | | 04/06/2021 | CITIGROUP GLOBAL MARKETS INC | | 599,724 | 600,000 | .0 | 2.C FE |
| 378272-BD-9 | GLENORE FUNDING LLC | | 04/21/2021 | BNY/MIZUHO SECURITIES USA INC | | 694,270 | 695,000 | .0 | 2.A FE |
| 38141G-YB-4 | GOLDMAN SACHS GROUP INC | | 04/15/2021 | GOLDMAN SACHS AND CO. | | 340,000 | 340,000 | .0 | 1.F FE |
| 38522H-AC-5 | GACM 2020-FL2 AS - CDO | C. | 04/27/2021 | MORGAN STANLEY & COMPANY | | 1,214,250 | 1,200,000 | 1,570 | 1.A FE |
| 38522H-AE-1 | GACM 2020-FL2 B - CDO | C. | 04/26/2021 | J P MORGAN SECURITIES | | 980,639 | 962,000 | 1,520 | 1.D FE |
| 404280-CC-1 | HSBC HOLDINGS PLC | C. | 04/13/2021 | Citi Bank | | 1,294,909 | 1,185,000 | 18,701 | 1.F FE |
| 44970E-AA-1 | IHS ECUADORIAN MORTGAGE 2021-1 TRUST - C | | 06/28/2021 | BREAN CAPITAL | | 1,001,188 | 965,000 | .0 | 1.A FE |
| 45660L-XA-2 | INDX 2005-AR19 A1 - CMO/RMBS | | 06/01/2021 | Direct | | 294 | 294 | .0 | 1.D FM |
| 456670-AC-5 | INDX 2006-AR31 A3 - CMO/RMBS | | 05/27/2021 | INDUSTRIAL AND COMMERCIAL BANK | | 1,549,747 | 1,560,743 | 5,144 | 1.D FM |
| 46115H-BQ-9 | INTESA SANPAOLO SPA | C. | 05/24/2021 | J. P. MORGAN CHASE | | 595,000 | 595,000 | .0 | 3.A FE |
| 46590R-AB-5 | JPWCC 2016-JP3 A2 - CMBS | | 04/26/2021 | BANC OF AMERICA/FIXED INCOME | | 534,298 | 531,640 | .971 | 1.D FM |
| 46640L-AJ-1 | JPMBB 2013-C14 B - CMBS | | 04/08/2021 | Citigroup (SSB) | | 1,070,672 | 1,050,000 | 1,509 | 1.D FM |
| 48666K-AZ-2 | KB HOME | | 05/25/2021 | BANC OF AMERICA/FIXED INCOME | | 235,000 | 235,000 | .0 | 3.B FE |
| 50209T-AA-8 | LMREC 2019-CRE3 A - CMBS | | 04/13/2021 | WELLS FARGO SECURITIES LLC | | 1,235,193 | 1,235,000 | 1,138 | 1.A FE |
| 502431-AF-6 | L3HARRIS TECHNOLOGIES INC | | 05/27/2021 | BARCLAYS CAPITAL INC. | | 1,126,009 | 1,075,000 | 14,375 | 2.B FE |
| 521865-BA-2 | LEAR CORP | | 04/13/2021 | Bank of America Merrill Lynch | | 1,438,721 | 1,293,000 | 22,897 | 2.B FE |
| 525229-AG-5 | LXS 2006-10N A4A - RMBS | | 06/25/2021 | Amherst Pierpont Securities | | 1,061,322 | 1,223,327 | 216 | 1.D FM |
| 52523K-AQ-7 | LXS 2006-17 1A3 - RMBS | | 04/26/2021 | Direct | | 67 | 67 | .0 | 6. FE |
| 565780-AG-8 | MACRE 2018-FL1 C - CDO | | 06/08/2021 | WELLS FARGO SECURITIES LLC | | 693,390 | 696,000 | 1,253 | 1.G FE |
| 61690F-AL-7 | MSBAM 2015-C22 A3 - CMBS | | 06/29/2021 | BANC OF AMERICA/FIXED INCOME | | 1,118,317 | 1,070,000 | .0 | 1.D FM |
| 61767C-AT-5 | MSBAM 2017-C33 A3 - CMBS | | 06/17/2021 | BARCLAYS CAPITAL INC | | 1,089,920 | 1,048,000 | 1,918 | 1.A FE |
| 61772B-AB-9 | MORGAN STANLEY | | 04/19/2021 | MORGAN STANLEY & CO LLC | | 870,000 | 870,000 | .0 | 1.F FE |
| 620076-BU-2 | MOTOROLA SOLUTIONS INC | | 05/10/2021 | MERRILL LYNCH, PIERCE, FENNER & SM/BAS | | 830,000 | 830,000 | .0 | 2.C FE |
| 63873V-AE-3 | NOWS 19FAME B - CMBS | | 04/29/2021 | CREDIT SUISSE SECURITIES | | 1,012,988 | 1,020,000 | 207 | 1.E FE |
| 63875F-AA-4 | NOWS 2019-MILE A - CMBS | | 04/26/2021 | PERSHING DIV OF DLJ SEC LNDING | | 533,500 | 533,000 | .311 | 1.D FM |
| 65339K-BW-9 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 06/02/2021 | CREDIT SUISSE SECURITIES (USA) | | 864,490 | 865,000 | .0 | 2.A FE |
| 67098U-AQ-8 | OAKC 6R BR - CDO | C. | 06/17/2021 | Bank of America Merrill Lynch | | 1,750,000 | 1,750,000 | .0 | 1.C FE |
| 69121K-AF-1 | OWIL ROCK CAPITAL CORP | | 04/19/2021 | Various | | 3,579,296 | 3,605,000 | .0 | 2.C FE |
| 709599-BM-5 | PENSKE TRUCK LEASING CO LP | | 04/06/2021 | FUND FUNDS II | | 1,309,725 | 1,310,000 | .0 | 2.B FE |
| 74735K-AA-0 | QORED00 INTERNATIONAL FINANCE LTD | C. | 04/01/2021 | MORGAN SECURITIES-FIXED INC | | 199,500 | 200,000 | .0 | 1.G FE |
| 75887N-AW-9 | REGT6 6RR AR2 - CDO | | 04/28/2021 | Nomura | | 1,100,000 | 1,100,000 | .0 | 1.A FE |
| 78403D-AT-7 | SBATOW 211 C - RMBS | | 04/29/2021 | BZW SECS | | 285,000 | 285,000 | .0 | 1.F FE |
| 78413M-AQ-1 | SFAVE 2015-SAVE D - CMBS | | 05/20/2021 | INDUSTRIAL AND COMMERCIAL BANK | | 951,000 | 1,200,000 | 3,384 | 3.B FM |
| 78413M-AQ-1 | SFAVE 2015-SAVE D - CMBS | | 05/21/2021 | BMO CAPITAL MARKETS | | 401,250 | 500,000 | 1,463 | 4.B FM |
| 78449A-AA-0 | SLAM 2021-1 A - ABS | C. | 05/26/2021 | MITSUBISHI UFJ SECURITIES | | 1,339,956 | 1,340,000 | .0 | 1.E FE |
| 79466L-AH-7 | SALESFORCE.COM INC | | 06/29/2021 | J. P. MORGAN CHASE | | 726,233 | 730,000 | .0 | 1.F FE |
| 81753W-AJ-7 | BCRR 2016-FRR3 E - CMBS | | 05/04/2021 | BANC OF AMERICA/FIXED INCOME | | 981,956 | 1,185,000 | 6,682 | 6. * |
| 82967N-BJ-6 | SIRIUS XM RADIO INC | | 06/07/2021 | J P MORGAN SECURITIES | | 395,000 | 395,000 | .0 | 3.C FE |
| 83368R-BC-5 | SOCIETE GENERALE SA | C. | 06/02/2021 | SOGEFRRPHOM SOCIETE GEN PARIS | | 1,245,000 | 1,245,000 | .0 | 2.B FE |
| 863579-UL-0 | SARM 2005-15 1A1 - CMO/RMBS | | 04/01/2021 | Direct | | 5 | 5 | .0 | 1.D FM |
| 86360U-AF-3 | SAMI 2006-AR6 2A1 - RMBS | | 06/04/2021 | MORGAN STANLEY & COMPANY | | 1,810,294 | 2,050,961 | .376 | 6. FE |
| 86361H-AP-9 | SAMI 2006-AR7 A11 - RMBS | | 05/25/2021 | Direct | | 863 | 863 | .0 | 1.D FM |
| 88032W-BA-3 | TENCENT HOLDINGS LTD | C. | 04/15/2021 | GOLDMAN SACHS AND CO. | | 209,981 | 210,000 | .0 | 1.E FE |
| 89613D-AD-5 | TAH 2017-SFR1 D - RMBS | | 05/04/2021 | BARCLAYS CAPITAL INC | | 971,634 | 965,000 | .458 | 2.A FE |
| 90270R-BC-7 | UBSBB 2012-C4 A3 - CMBS | | 05/11/2021 | J P MORGAN SECURITIES | | 774,553 | 774,499 | .654 | 1.D FM |
| 92890F-AT-3 | WFRBS 2014-C20 A4 - CMBS | | 05/05/2021 | GOLDMAN | | 1,375,269 | 1,311,928 | .814 | 1.D FM |
| 92940P-AD-6 | WPKCO INC | | 04/08/2021 | MERRILL LYNCH, PIERCE, FENNER & SM/BAS | | 425,671 | 360,000 | 1,323 | 2.B FE |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|--|---------|---------------|----------------------------|---------------------------|-------------|-------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 92940P-AE-4 | WRKCO INC | | .04/15/2021 | Jefferies | | 110,739 | 99,000 | 1,480 | 2.B FE |
| 92940P-AG-9 | WRKCO INC | | .04/22/2021 | Various | | 564,188 | 545,000 | 5,567 | 2.B FE |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 81,940,392 | 82,229,182 | 145,238 | XXX |
| 03852J-AS-0 | Aramark Services, Inc. | | .04/01/2021 | JP Morgan Chase Bank, N.A. | | 213,925 | 215,000 | .0 | 3.B FE |
| 12685L-AG-5 | Cable One Inc. Incremental Term B-4 Loan | | .04/30/2021 | FUND FUNDS II | | 925,350 | 930,000 | .0 | 3.B FE |
| 23345N-AB-1 | DT Midstream, Inc. | | .05/25/2021 | BARCLAYS BANK PLC | | 676,600 | 680,000 | .0 | 2.C FE |
| 33903R-AY-5 | Fleetcor Technologies T/L (4/21) | | .04/22/2021 | BANK OF AMERICA N.A. | | 480,000 | 480,000 | .0 | 3.A FE |
| 68621X-AE-3 | Organon & Co. | | .04/08/2021 | J. P. MORGAN CHASE | | 625,000 | 625,000 | .0 | 3.B FE |
| 72766T-AE-9 | Element Solutions, Inc. | | .06/23/2021 | GOLDMAN | | 497,500 | 500,000 | .0 | 3.A FE |
| 72814C-AF-5 | Playtika Holding Corp. | | .04/01/2021 | Adjustment | | (1,725) | .0 | .0 | 3.B FE |
| 74112C-AW-3 | Prestige Brands, Inc. | | .06/10/2021 | BZW SECS | | 333,325 | 335,000 | .0 | 3.B FE |
| 78249L-AD-2 | Russell Investment Management, LLC | | .04/19/2021 | BARCLAYS BANK PLC | | 246,367 | 250,000 | .0 | 3.B FE |
| 80862Q-AG-6 | Science Applications International Corpo | | .04/01/2021 | Adjustment | | (1,772) | .0 | .0 | 3.A FE |
| 91335P-AJ-8 | Univar Solutions USA Inc | | .05/27/2021 | J. P. MORGAN CHASE | | 845,750 | 850,000 | .0 | 2.C FE |
| L5000D-AC-1 | ICCN Luxembourg S.A.R.L. | C. | .06/16/2021 | Citi Bank | | 195,153 | 196,133 | .0 | 3.A FE |
| L5000D-AD-9 | ICCN Luxembourg S.A.R.L. | C. | .06/16/2021 | CITIBANK NA | | 48,866 | 48,867 | .0 | 3.A FE |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 5,084,339 | 5,110,000 | 0 | XXX |
| 8399997. Total - Bonds - Part 3 | | | | | | 200,162,366 | 196,398,011 | 233,398 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 200,162,366 | 196,398,011 | 233,398 | XXX |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 0 | XXX | 0 | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 | XXX |
| 00287Y-10-9 | ABBVIE ORD | | .04/13/2021 | BARCLAYS CAPITAL INC./LE | 7,000,000 | 757,575 | | .0 | |
| 025932-10-4 | AMERICAN FINANCIAL GROUP ORD | | .06/02/2021 | Jefferies | 2,800,000 | 362,158 | | .0 | |
| 031162-10-0 | AMGEN ORD | | .05/05/2021 | BTIG LLC | 1,800,000 | 448,839 | | .0 | |
| 038923-10-8 | ARBOR HEALTH REIT ORD | | .05/11/2021 | Jefferies | 30,000,000 | 521,541 | | .0 | |
| 126650-10-0 | CVS HEALTH ORD | | .04/13/2021 | BARCLAYS CAPITAL INC./LE | 2,000,000 | 148,050 | | .0 | |
| 209115-10-4 | CONSOLIDATED EDISON ORD | | .05/11/2021 | Jefferies | 3,400,000 | 269,773 | | .0 | |
| 26441C-20-4 | DUKE ENERGY ORD | | .05/11/2021 | Jefferies | 3,000,000 | 310,905 | | .0 | |
| 30231G-10-2 | EXXON MOBIL ORD | | .04/13/2021 | BARCLAYS CAPITAL INC./LE | 12,000,000 | 668,580 | | .0 | |
| 478160-10-4 | JOHNSON & JOHNSON ORD | | .05/20/2021 | BTIG LLC | 3,300,000 | 564,548 | | .0 | |
| 58933Y-10-5 | MERCK & CO ORD | | .06/03/2021 | CORPORATE ACTION | 17,900,000 | 946,479 | | .0 | |
| 68622V-10-6 | ORGANON ORD | | .06/03/2021 | CORPORATE ACTION | 1,790,000 | 46,131 | | .0 | |
| 69349H-10-7 | PNNI RESOURCES ORD | | .04/13/2021 | BARCLAYS CAPITAL INC./LE | 10,000,000 | 494,450 | | .0 | |
| 70931T-10-3 | PENNYMAC MORTGAGE INVEST REIT ORD | | .04/13/2021 | BARCLAYS CAPITAL INC./LE | 6,800,000 | 139,366 | | .0 | |
| 744320-10-2 | PRUDENTIAL FINANCIAL ORD | | .05/20/2021 | BTIG LLC | 4,700,000 | 496,814 | | .0 | |
| 756109-10-4 | REALTY INCOME REIT ORD | | .05/20/2021 | BTIG LLC | 11,000,000 | 736,065 | | .0 | |
| 783513-20-3 | RYANAIR HOLDINGS ORD | C. | .04/08/2021 | Various | 956,000 | 109,693 | | .0 | |
| 78573L-10-6 | SABRA HEALTH CARE REIT ORD | | .05/11/2021 | Jefferies | 34,000,000 | 599,250 | | .0 | |
| 980228-10-0 | WOODSIDE PETROLEUM ORD | B. | .05/27/2021 | JP MORGAN SECURITIES PLC | 12,731,000 | 214,241 | | .0 | |
| D8T895-10-0 | TEAMVIEWER ORD | B. | .05/27/2021 | LIQUIDNET, INC. | 14,096,000 | 545,711 | | .0 | |
| G4705A-10-0 | ICCN ORD | C. | .06/30/2021 | JP MORGAN SECURITIES LLC | 1,758,000 | 369,658 | | .0 | |
| G97008-11-7 | WUXI BIO ORD | B. | .06/30/2021 | Various | 16,000,000 | 293,943 | | .0 | |
| H5820Q-15-0 | NOVARTIS N ORD | B. | .04/29/2021 | Instinet Europe Limited | 2,920,000 | 251,258 | | .0 | |
| K1830B-10-7 | CHRISTIAN HANSEN HOLDING ORD | B. | .05/27/2021 | Various | 5,457,000 | 499,966 | | .0 | |
| M98068-10-5 | WIX.COM ORD | C. | .06/30/2021 | UBS SECURITIES LLC | 808,000 | 235,176 | | .0 | |
| Q3482R-10-3 | ENDEAVOUR GROUP ORD | B. | .06/24/2021 | CORPORATE ACTION | 60,965,000 | 182,431 | | .0 | |
| Q98418-10-8 | WOOLWORTHS GROUP ORD | B. | .06/24/2021 | CORPORATE ACTION | 60,965,000 | 1,143,981 | | .0 | |
| W4R431-11-2 | HEXAGON ORD | B. | .05/19/2021 | CORPORATE ACTION | 157,794,000 | 1,215,503 | | .0 | |
| W6S38Z-12-6 | NIBE INDUSTRIER AB (PUBL) | B. | .05/25/2021 | Various | 132,972,000 | | | .0 | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 13,464,916 | XXX | 0 | XXX |
| 693390-60-1 | PIMCO-SHORT-TERM INST | | .06/30/2021 | BANK OF NEW YORK | 3,053,686.114 | 30,027,918 | | .0 | |
| 72201F-49-0 | PIMCO-INCOME INST | | .06/30/2021 | BANK OF NEW YORK | 131,570.363 | 1,588,213 | | .0 | |

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--|-------------|---------|------------------|----------------|---------------------------------|-------------|-----------|---|--|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol |
| 9499999. Subtotal - Common Stocks - Mutual Funds | | | | | | 31,616,132 | XXX | 0 | XXX |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 45,081,048 | XXX | 0 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | | 45,081,048 | XXX | 0 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 45,081,048 | XXX | 0 | XXX |
| 9999999 - Totals | | | | | | 245,243,414 | XXX | 233,398 | XXX |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|-----------------------------|--------------|------------------|--------------------------|---------------------------------|--------------------|------------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| 36179R-D6-3 | G2 IA2825 - RMBS | | 06/01/2021 | Paydown | | 273,183 | 273,183 | 283,854 | 285,201 | .0 | (12,018) | .0 | (12,018) | .0 | 273,183 | .0 | .0 | .0 | 3,324 | 05/20/2045 | 1.A |
| 3617AT-JD-6 | GN BB2960 - RMBS | | 06/01/2021 | Paydown | | 2,367 | 2,367 | 2,609 | 2,576 | .0 | (210) | .0 | (210) | .0 | 2,367 | .0 | .0 | .0 | 43 | 05/15/2044 | 1.A |
| 36184M-YS-6 | GN AM2521 - RMBS | | 06/01/2021 | Paydown | | 41,485 | 41,485 | 41,692 | 41,698 | .0 | (213) | .0 | (213) | .0 | 41,485 | .0 | .0 | .0 | 515 | 04/15/2028 | 1.A |
| 36200W-XC-0 | GN 574975 - RMBS | | 06/01/2021 | Paydown | | 282 | 282 | 295 | 286 | .0 | (4) | .0 | (4) | .0 | 282 | .0 | .0 | .0 | .7 | 02/15/2032 | 1.A |
| 36201M-XL-1 | GN 587583 - RMBS | | 06/01/2021 | Paydown | | 1,010 | 1,010 | 1,059 | 1,030 | .0 | (20) | .0 | (20) | .0 | 1,010 | .0 | .0 | .0 | 25 | 05/15/2033 | 1.A |
| 36202F-B4-7 | G2 004559 - RMBS | | 06/01/2021 | Paydown | | 522 | 522 | 576 | 564 | .0 | (42) | .0 | (42) | .0 | 522 | .0 | .0 | .0 | 11 | 10/20/2039 | 1.A |
| 36208A-7L-9 | G2 892389 - RMBS | | 06/01/2021 | Paydown | | 10,000 | 10,000 | 10,262 | 9,933 | .0 | 67 | .0 | 67 | .0 | 10,000 | .0 | .0 | .0 | 63 | 01/20/2060 | 1.A |
| 36209Q-VG-7 | GN 478615 - RMBS | | 06/01/2021 | Paydown | | 548 | 548 | 574 | 554 | .0 | (7) | .0 | (7) | .0 | 548 | .0 | .0 | .0 | 14 | 12/15/2028 | 1.A |
| 36209T-4D-8 | GN 481520 - RMBS | | 06/01/2021 | Paydown | | 89 | 89 | 94 | 91 | .0 | (1) | .0 | (1) | .0 | 89 | .0 | .0 | .0 | 2 | 09/15/2028 | 1.A |
| 36209T-UB-3 | GN 481278 - RMBS | | 06/01/2021 | Paydown | | 298 | 298 | 313 | 306 | .0 | (8) | .0 | (8) | .0 | 298 | .0 | .0 | .0 | 7 | 12/15/2028 | 1.A |
| 36212D-JP-5 | GN 530470 - RMBS | | 06/01/2021 | Paydown | | 8 | 8 | 8 | 8 | .0 | .0 | .0 | .0 | .0 | 8 | .0 | .0 | .0 | .0 | 04/15/2031 | 1.A |
| 36213A-LD-4 | GN 548524 - RMBS | | 06/01/2021 | Paydown | | 75 | 75 | 78 | 76 | .0 | (1) | .0 | (1) | .0 | 75 | .0 | .0 | .0 | 2 | 08/15/2031 | 1.A |
| 36225B-BJ-6 | GN 780941 - RMBS | | 06/01/2021 | Paydown | | 562 | 562 | 589 | 571 | .0 | (9) | .0 | (9) | .0 | 562 | .0 | .0 | .0 | 14 | 12/15/2028 | 1.A |
| 36225B-HJ-0 | GN 781133 - RMBS | | 06/01/2021 | Paydown | | 337 | 337 | 353 | 343 | .0 | (6) | .0 | (6) | .0 | 337 | .0 | .0 | .0 | 8 | 01/15/2030 | 1.A |
| 36225B-K4-9 | GN 781215 - RMBS | | 06/01/2021 | Paydown | | 927 | 927 | 970 | 941 | .0 | (14) | .0 | (14) | .0 | 927 | .0 | .0 | .0 | 26 | 09/15/2029 | 1.A |
| 36225B-ZZ-4 | GN 781660 - RMBS | | 06/01/2021 | Paydown | | 783 | 783 | 825 | 802 | .0 | (19) | .0 | (19) | .0 | 783 | .0 | .0 | .0 | 22 | 06/15/2033 | 1.A |
| 36241K-J6-6 | GN 782085 - RMBS | | 06/01/2021 | Paydown | | 956 | 956 | 990 | 971 | .0 | (15) | .0 | (15) | .0 | 956 | .0 | .0 | .0 | 28 | 11/15/2033 | 1.A |
| 36241K-JL-3 | GN 782067 - RMBS | | 06/01/2021 | Paydown | | 1,047 | 1,047 | 1,092 | 1,068 | .0 | (21) | .0 | (21) | .0 | 1,047 | .0 | .0 | .0 | 31 | 11/15/2032 | 1.A |
| 36241K-JQ-2 | GN 782071 - RMBS | | 06/01/2021 | Paydown | | 311 | 311 | 324 | 317 | .0 | (6) | .0 | (6) | .0 | 311 | .0 | .0 | .0 | 9 | 05/15/2033 | 1.A |
| 36241K-JT-6 | GN 782074 - RMBS | | 06/01/2021 | Paydown | | 441 | 441 | 460 | 449 | .0 | (9) | .0 | (9) | .0 | 441 | .0 | .0 | .0 | 13 | 01/15/2033 | 1.A |
| 36290S-NJ-6 | GN 616093 - RMBS | | 06/01/2021 | Paydown | | 369 | 369 | 381 | 374 | .0 | (5) | .0 | (5) | .0 | 369 | .0 | .0 | .0 | 8 | 11/15/2033 | 1.A |
| 36296T-RE-5 | GN 700785 - RMBS | | 06/01/2021 | Paydown | | 297 | 297 | 330 | 314 | .0 | (17) | .0 | (17) | .0 | 297 | .0 | .0 | .0 | 7 | 10/15/2038 | 1.A |
| 36297H-AK-4 | GN 712010 - RMBS | | 06/01/2021 | Paydown | | 4,851 | 4,851 | 4,939 | 4,899 | .0 | (48) | .0 | (48) | .0 | 4,851 | .0 | .0 | .0 | 101 | 06/15/2039 | 1.A |
| 38373M-6N-5 | GNR 2009-019 Z - CMBS | | 06/01/2021 | Paydown | | 13,817 | 13,817 | 14,115 | 14,103 | .0 | (285) | .0 | (285) | .0 | 13,817 | .0 | .0 | .0 | 308 | 03/16/2051 | 1.A |
| 38374X-SJ-5 | GNR 2009-030 Z - CMBS | | 06/01/2021 | Paydown | | 11,767 | 11,767 | 11,914 | 11,884 | .0 | (117) | .0 | (117) | .0 | 11,767 | .0 | .0 | .0 | 258 | 03/16/2049 | 1.A |
| 38375B-BX-9 | GNR 2010-0100 FB - CMO/RMBS | | 06/20/2021 | Paydown | | 7,871 | 7,871 | 8,101 | 7,829 | .0 | 42 | .0 | 42 | .0 | 7,871 | .0 | .0 | .0 | 37 | 05/20/2060 | 1.A |
| 38375B-LE-0 | GNR 2011-0090 AF - CMO/RMBS | | 06/20/2021 | Paydown | | 2,183 | 2,183 | 2,183 | 2,183 | .0 | .0 | .0 | .0 | .0 | 2,183 | .0 | .0 | .0 | 6 | 03/20/2061 | 1.A |
| 38376G-2H-2 | GNR 2011-092 C - CMBS | | 06/01/2021 | Paydown | | 379,483 | 379,483 | 395,611 | 395,500 | .0 | (16,017) | .0 | (16,017) | .0 | 379,483 | .0 | .0 | .0 | 7,085 | 04/16/2052 | 1.A |
| 38376G-W4-8 | GNR 2011-086 C - CMBS | | 06/01/2021 | Paydown | | 7,932 | 7,932 | 8,358 | 8,357 | .0 | (425) | .0 | (425) | .0 | 7,932 | .0 | .0 | .0 | 134 | 09/16/2051 | 1.A |
| 38376X-NT-6 | GNR 2010-0030 FA - CMO/RMBS | | 06/20/2021 | Paydown | | 5,547 | 5,537 | 5,535 | 5,457 | .0 | 80 | .0 | 80 | .0 | 5,537 | .0 | 10 | 10 | 16 | 03/20/2060 | 1.A |
| 38377V-F2-7 | GNR 2011-069 GI - CMO/RMBS | | 06/16/2021 | Paydown | | 0 | 0 | 5,271 | 1,828 | .0 | (1,828) | .0 | (1,828) | .0 | 0 | .0 | .0 | .0 | 1,075 | 05/16/2040 | 1.A |
| 38378X-SJ-6 | GNR 2014-150 C - CMBS | | 06/01/2021 | Paydown | | 683,535 | 683,535 | 694,642 | 694,642 | .0 | (11,107) | .0 | (11,107) | .0 | 683,535 | .0 | .0 | .0 | 2,180 | 12/16/2049 | 1.A |
| 91282B-J7-6 | UNITED STATES TREASURY | | 05/03/2021 | Various | | 9,823,807 | 9,675,000 | 9,841,683 | 9,841,683 | .0 | (21,542) | .0 | (21,542) | .0 | 9,820,141 | .0 | 3,666 | 3,666 | 100,067 | 03/31/2022 | 1.A |
| 91282C-AK-7 | UNITED STATES TREASURY | | 06/03/2021 | J P MORGAN SECURITIES | | 5,592,991 | 5,600,000 | 5,588,309 | 5,588,309 | .0 | 859 | .0 | 859 | .0 | 5,589,168 | .0 | 3,822 | 3,822 | 1,541 | 09/15/2023 | 1.A |
| 91282C-AP-6 | UNITED STATES TREASURY | | 04/27/2021 | Various | | 8,326,310 | 8,350,000 | 8,325,528 | 8,325,528 | .0 | 339 | .0 | 339 | .0 | 8,325,867 | .0 | 443 | 443 | 3,718 | 10/15/2023 | 1.A |
| 91282C-BQ-3 | UNITED STATES TREASURY | | 04/27/2021 | Various | | 3,978,630 | 4,040,000 | 3,972,299 | 3,972,299 | .0 | 1,801 | .0 | 1,801 | .0 | 3,974,100 | .0 | 4,530 | 4,530 | 3,218 | 02/28/2026 | 1.A |
| 91282C-BV-2 | UNITED STATES TREASURY | | 05/24/2021 | J. P. MORGAN CHASE | | 4,361,513 | 4,352,000 | 4,357,617 | 4,357,617 | .0 | (109) | .0 | (109) | .0 | 4,357,509 | .0 | 4,004 | 4,004 | 1,784 | 04/15/2024 | 1.A |
| 0599999 Subtotal - Bonds - U.S. Governments | | | | | | 33,536,130 | 33,469,870 | 33,583,833 | 800,511 | .0 | (60,936) | .0 | (60,936) | .0 | 33,519,654 | .0 | 16,476 | 16,476 | 125,705 | XXX | XXX |
| 452151-LE-1 | ILLINOIS ST | | 06/01/2021 | Redemption @ 100.00 | | 200,000 | 200,000 | 207,762 | 202,472 | .0 | (406) | .0 | (406) | .0 | 202,066 | .0 | (2,066) | (2,066) | 4,950 | 06/01/2023 | 2.C FE |
| 1799999 Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 200,000 | 200,000 | 207,762 | 202,472 | .0 | (406) | .0 | (406) | .0 | 202,066 | .0 | (2,066) | (2,066) | 4,950 | XXX | XXX |
| 88608D-CF-9 | OREGON ST LOC GOVTS | | 04/30/2021 | Call @ 100.00 | | 150,000 | 150,000 | 172,875 | 168,669 | .0 | (877) | .0 | (877) | .0 | 167,791 | .0 | (17,791) | (17,791) | 5,138 | 06/01/2028 | 1.C FE |
| 2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 150,000 | 150,000 | 172,875 | 168,669 | .0 | (877) | .0 | (877) | .0 | 167,791 | .0 | (17,791) | (17,791) | 5,138 | XXX | XXX |
| 01F020-65-3 | FNCL-2N-MAY-2020 - MBS | | 04/30/2021 | Various | | 32,578,565 | 32,350,000 | 32,335,382 | 32,335,382 | .0 | .0 | .0 | .0 | .0 | 32,335,382 | .0 | 243,184 | 243,184 | .0 | 05/25/2050 | 1.A |
| 01F020-66-1 | FNCL-2N-JUN-2021 - MBS | | 05/20/2021 | Various | | 14,062,955 | 13,950,000 | 14,013,738 | 14,013,738 | .0 | .0 | .0 | .0 | .0 | 14,013,738 | .0 | 49,217 | 49,217 | .0 | 06/25/2051 | 1.A |
| 01F020-67-9 | FNCL-2N-JUL-2020 - MBS | | 06/21/2021 | Various | | 12,065,633 | 11,950,000 | 12,022,540 | 12,022,540 | .0 | .0 | .0 | .0 | .0 | 12,022,540 | .0 | 43,093 | 43,093 | 6,879 | 07/25/2051 | 1.A |
| 01F020-68-7 | FNCL-2N-AUG-2020 - MBS | | 06/30/2021 | CREDIT SUISSE SECURITIES | | 2,975,813 | 2,950,000 | 2,972,895 | 2,972,895 | .0 | .0 | .0 | .0 | .0 | 2,972,895 | .0 | 2,918 | 2,918 | 1,803 | 08/25/2051 | 1.A |
| 01F022-65-9 | FNCL-2.5N-MAY-2021 - MBS | | 05/04/2021 | Various | | 12,469,494 | 12,050,000 | 12,464,020 | 12,464,020 | .0 | .0 | .0 | .0 | .0 | 12,464,020 | .0 | 5,475 | 5,475 | .0 | 06/25/2051 | 1.A |
| 01F022-66-7 | FNCL-2.5N-JUN-2021 - MBS | | 05/28/2021 | Various | | 12,472,300 | 12,050,000 | 12,441,641 | 12,441,641 | .0 | .0 | .0 | .0 | .0 | 12,441,641 | .0 | 30,659 | 30,659 | .0 | 06/25/2051 | 1.A |
| 01F022-67-5 | FNCL-2.5N-JUL-2021 - MBS | | 06/21/2021 | Various | | 12,462,775 | 12,050,000 | 12,443,893 | 12,443,893 | .0 | .0 | .0 | .0 | .0 | 12,443,893 | .0 | 18,882 | 18,882 | 5,868 | 07/25/2051 | 1.A |
| 3128JM-NB-9 | FH 1B2285 - RMBS | | 06/01/2021 | Paydown | | 82 | 82 | 81 | 77 | .0 | 5 | .0 | 5 | .0 | 82 | .0 | .0 | .0 | 1 | 08/01/2035 | 1.A |
| 3128JN-BV-6 | FH 1B2851 - RMBS | | 06/01/2021 | Paydown | | 480 | 480 | 474 | 459 | .0 | 21 | .0 | 21 | .0 | 480 | .0 | .0 | .0 | 88 | 04/01/2035 | 1.A |
| 3128M-V6-7 | FH G03037 - RMBS | | 06/01/2021 | Paydown | | 2,353 | 2,353 | 2,520 | 2,466 | .0 | (113) | .0 | (113) | .0 | 2,353 | .0 | .0 | .0 | 52 | 07/01/2037 | 1.A |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|------------------------------|----------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident- ification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| 3128M5-ED-8 | FH G03432 - RMBS | | 06/01/2021 | Paydown | | 1,298 | 1,298 | 1,389 | 1,361 | .0 | (63) | .0 | (63) | .0 | 1,298 | .0 | .0 | .0 | 29 | 11/01/2037 | 1.A |
| 3128M6-AX-6 | FH G04222 - RMBS | | 06/01/2021 | Paydown | | .805 | .805 | .862 | .845 | .0 | (40) | .0 | (40) | .0 | .805 | .0 | .0 | .0 | 18 | 04/01/2038 | 1.A |
| 3128MB-G8-4 | FH G12723 - RMBS | | 06/01/2021 | Paydown | | 3,894 | 3,894 | 4,248 | 3,938 | .0 | (45) | .0 | (45) | .0 | 3,894 | .0 | .0 | .0 | 98 | 06/01/2022 | 1.A |
| 3128MJ-SP-6 | FH G08525 - RMBS | | 06/01/2021 | Paydown | | 36,450 | 36,450 | 36,581 | 36,531 | .0 | (81) | .0 | (81) | .0 | 36,450 | .0 | .0 | .0 | 439 | 05/01/2043 | 1.A |
| 3128MJ-YM-6 | FH G08715 - RMBS | | 06/01/2021 | Paydown | | 179,931 | 179,931 | 187,016 | 185,149 | .0 | (5,218) | .0 | (5,218) | .0 | 179,931 | .0 | .0 | .0 | 2,176 | 08/01/2046 | 1.A |
| 3128MJ-YX-2 | FH G08725 - RMBS | | 06/01/2021 | Paydown | | 76,385 | 76,385 | 70,563 | 71,247 | .0 | 5,138 | .0 | 5,138 | .0 | 76,385 | .0 | .0 | .0 | 752 | 10/01/2046 | 1.A |
| 3128MJ-ZA-1 | FH G08736 - RMBS | | 06/01/2021 | Paydown | | 102,694 | 102,694 | 94,868 | 96,285 | .0 | 6,409 | .0 | 6,409 | .0 | 102,694 | .0 | .0 | .0 | 1,018 | 12/01/2046 | 1.A |
| 3128P8-AB-7 | FH C91802 - RMBS | | 06/01/2021 | Paydown | | 46,206 | 46,206 | 48,689 | 47,818 | .0 | (1,612) | .0 | (1,612) | .0 | 46,206 | .0 | .0 | .0 | 669 | 01/01/2035 | 1.A |
| 3128P8-D9-9 | FH C91928 - RMBS | | 06/01/2021 | Paydown | | 144,069 | 144,069 | 149,922 | 148,996 | .0 | (4,928) | .0 | (4,928) | .0 | 144,069 | .0 | .0 | .0 | 2,044 | 05/01/2037 | 1.A |
| 3128QH-TC-4 | FH 1N1447 - RMBS | | 06/01/2021 | Paydown | | 27 | 27 | 27 | 26 | .0 | 1 | .0 | 1 | .0 | 27 | .0 | .0 | .0 | .0 | 02/01/2037 | 1.A |
| 3128QH-TU-4 | FH 1N1463 - RMBS | | 06/01/2021 | Paydown | | 595 | 595 | 602 | 599 | .0 | (4) | .0 | (4) | .0 | 595 | .0 | .0 | .0 | .7 | 05/01/2037 | 1.A |
| 3128QH-XK-1 | FH 1N1582 - RMBS | | 06/01/2021 | Paydown | | 829 | 829 | 831 | 802 | .0 | 27 | .0 | 27 | .0 | 829 | .0 | .0 | .0 | .7 | 05/01/2037 | 1.A |
| 31292M-DY-6 | FH C04619 - RMBS | | 06/01/2021 | Paydown | | 60,611 | 60,611 | 60,828 | 60,737 | .0 | (127) | .0 | (127) | .0 | 60,611 | .0 | .0 | .0 | 738 | 03/01/2043 | 1.A |
| 31307A-ZT-8 | FH J22586 - RMBS | | 06/01/2021 | Paydown | | 86,743 | 86,743 | 88,342 | 87,741 | .0 | (998) | .0 | (998) | .0 | 86,743 | .0 | .0 | .0 | .727 | 03/01/2028 | 1.A |
| 3132D5-4U-3 | FH S88035 - RMBS | | 06/01/2021 | Paydown | | 345,711 | 345,711 | 351,761 | 352,447 | .0 | (6,735) | .0 | (6,735) | .0 | 345,711 | .0 | .0 | .0 | 3,428 | 03/01/2035 | 1.A |
| 3132D5-DK-5 | FH G00106 - RMBS | | 06/01/2021 | Paydown | | 43,548 | 43,548 | 45,474 | 44,918 | .0 | (1,370) | .0 | (1,370) | .0 | 43,548 | .0 | .0 | .0 | 816 | 04/01/2041 | 1.A |
| 3132HM-K2-6 | FH 011213 - RMBS | | 06/01/2021 | Paydown | | 68,919 | 68,919 | 71,232 | 70,516 | .0 | (1,596) | .0 | (1,596) | .0 | 68,919 | .0 | .0 | .0 | 831 | 09/01/2042 | 1.A |
| 3132HQ-C4-2 | FH 013691 - RMBS | | 06/01/2021 | Paydown | | 9,882 | 9,882 | 10,177 | 10,085 | .0 | (203) | .0 | (203) | .0 | 9,882 | .0 | .0 | .0 | 124 | 12/01/2042 | 1.A |
| 3132J6-HQ-0 | FH 015238 - RMBS | | 06/01/2021 | Paydown | | 74,446 | 74,446 | 76,587 | 75,934 | .0 | (1,487) | .0 | (1,487) | .0 | 74,446 | .0 | .0 | .0 | 909 | 01/01/2043 | 1.A |
| 3132J6-HR-8 | FH 015239 - RMBS | | 06/01/2021 | Paydown | | 26,525 | 26,525 | 27,288 | 27,020 | .0 | (495) | .0 | (495) | .0 | 26,525 | .0 | .0 | .0 | 311 | 02/01/2043 | 1.A |
| 3132J6-PR-9 | FH 015431 - RMBS | | 06/01/2021 | Paydown | | 15,303 | 15,303 | 15,681 | 15,545 | .0 | (242) | .0 | (242) | .0 | 15,303 | .0 | .0 | .0 | 184 | 02/01/2043 | 1.A |
| 3132J8-TR-1 | FH 017359 - RMBS | | 06/01/2021 | Paydown | | 20,802 | 20,802 | 22,308 | 21,858 | .0 | (1,056) | .0 | (1,056) | .0 | 20,802 | .0 | .0 | .0 | 328 | 04/01/2043 | 1.A |
| 3132J9-NQ-7 | FH 018098 - RMBS | | 06/01/2021 | Paydown | | 42,257 | 42,257 | 42,393 | 42,356 | .0 | (99) | .0 | (99) | .0 | 42,257 | .0 | .0 | .0 | 500 | 05/01/2043 | 1.A |
| 3132WF-G8-6 | FH 042022 - RMBS | | 06/01/2021 | Paydown | | 150,675 | 150,675 | 149,968 | 150,145 | .0 | 529 | .0 | 529 | .0 | 150,675 | .0 | .0 | .0 | 1,746 | 07/01/2046 | 1.A |
| 31335A-CE-6 | FH G60069 - RMBS | | 06/01/2021 | Paydown | | 100,032 | 100,032 | 99,360 | 99,518 | .0 | 514 | .0 | 514 | .0 | 100,032 | .0 | .0 | .0 | 1,211 | 04/01/2045 | 1.A |
| 31335A-GB-8 | FH G60194 - RMBS | | 06/01/2021 | Paydown | | 4,596 | 4,596 | 4,859 | 4,785 | .0 | (189) | .0 | (189) | .0 | 4,596 | .0 | .0 | .0 | 68 | 08/01/2045 | 1.A |
| 31368H-L4-3 | FN 190347 - RMBS | | 06/01/2021 | Paydown | | 1,171 | 1,171 | 1,264 | 1,229 | .0 | (58) | .0 | (58) | .0 | 1,171 | .0 | .0 | .0 | 25 | 01/01/2034 | 1.A |
| 31368H-MU-4 | FN 190371 - RMBS | | 06/01/2021 | Paydown | | 463 | 463 | 518 | 503 | .0 | (41) | .0 | (41) | .0 | 463 | .0 | .0 | .0 | 13 | 07/01/2036 | 1.A |
| 3136AJ-7K-6 | FNA 2014-M6 X2 - CMBS | | 05/25/2021 | Paydown | | .0 | .0 | 30,257 | 3,879 | .0 | (3,879) | .0 | (3,879) | .0 | .0 | .0 | .0 | .0 | 8,869 | 05/25/2021 | 1.A |
| 3136AT-W8-3 | FNA 2016-M10 A1 - CMBS | | 06/01/2021 | Paydown | | 204,933 | 204,934 | 217,605 | 216,351 | .0 | (11,417) | .0 | (11,417) | .0 | 204,934 | .0 | .0 | .0 | 1,794 | 07/25/2028 | 1.A |
| 3136B4-4V-7 | FNR 2019-33 MV - CMO/RMBS | | 06/01/2021 | Paydown | | 37,171 | 37,171 | 39,216 | 38,941 | .0 | (1,769) | .0 | (1,769) | .0 | 37,171 | .0 | .0 | .0 | 542 | 08/25/2037 | 1.A |
| 31371M-6S-1 | FN 256581 - RMBS | | 06/01/2021 | Paydown | | 666 | 666 | 643 | 650 | .0 | 17 | .0 | 17 | .0 | 666 | .0 | .0 | .0 | 16 | 12/01/2036 | 1.A |
| 31371N-NU-5 | FN 257003 - RMBS | | 06/01/2021 | Paydown | | 137 | 137 | 146 | 144 | .0 | (6) | .0 | (6) | .0 | 137 | .0 | .0 | .0 | 3 | 12/01/2037 | 1.A |
| 31371N-XK-6 | FN 257282 - RMBS | | 06/01/2021 | Paydown | | 1,431 | 1,431 | 1,546 | 1,484 | .0 | (52) | .0 | (52) | .0 | 1,431 | .0 | .0 | .0 | 35 | 07/01/2028 | 1.A |
| 31371P-BA-7 | FN 257533 - RMBS | | 06/01/2021 | Paydown | | 494 | 494 | 534 | 523 | .0 | (29) | .0 | (29) | .0 | 494 | .0 | .0 | .0 | 11 | 01/01/2039 | 1.A |
| 31381L-3F-2 | FN 464398 - CMBS/RMBS | | 06/01/2021 | Paydown | | 4,459 | 4,459 | 5,435 | 5,378 | .0 | (920) | .0 | (920) | .0 | 4,459 | .0 | .0 | .0 | 111 | 01/01/2040 | 1.A |
| 31381L-3H-8 | FN 464400 - CMBS/RMBS | | 06/01/2021 | Paydown | | 3,383 | 3,383 | 4,124 | 4,081 | .0 | (698) | .0 | (698) | .0 | 3,383 | .0 | .0 | .0 | 84 | 01/01/2040 | 1.A |
| 31381T-SK-7 | FN 470422 - CMBS/RMBS | | 06/01/2021 | Paydown | | 7,676 | 7,676 | 7,872 | 7,734 | .0 | (58) | .0 | (58) | .0 | 7,676 | .0 | .0 | .0 | 98 | 01/01/2022 | 1.A |
| 3138AX-AH-4 | FN AJ5407 - RMBS | | 06/01/2021 | Paydown | | 67,908 | 67,908 | 71,686 | 70,422 | .0 | (2,514) | .0 | (2,514) | .0 | 67,908 | .0 | .0 | .0 | 1,062 | 11/01/2041 | 1.A |
| 3138EG-3Y-8 | FN AL0814 - RMBS | | 06/01/2021 | Paydown | | 326 | 326 | 355 | 326 | .0 | (29) | .0 | (29) | .0 | 326 | .0 | .0 | .0 | 9 | 06/01/2040 | 1.A |
| 3138EG-4W-1 | FN AL0836 - RMBS | | 06/01/2021 | Paydown | | 786 | 786 | 867 | 849 | .0 | (63) | .0 | (63) | .0 | 786 | .0 | .0 | .0 | 20 | 07/01/2040 | 1.A |
| 3138EG-TJ-3 | FN AL0552 - RMBS | | 06/01/2021 | Paydown | | 1,046 | 1,046 | 1,130 | 1,106 | .0 | (60) | .0 | (60) | .0 | 1,046 | .0 | .0 | .0 | 23 | 07/01/2038 | 1.A |
| 3138EQ-L6-7 | FN AL7548 - RMBS | | 06/01/2021 | Paydown | | 40,270 | 40,270 | 43,517 | 41,892 | .0 | (1,621) | .0 | (1,621) | .0 | 40,270 | .0 | .0 | .0 | 742 | 01/01/2027 | 1.A |
| 3138L5-FA-3 | FN AM4660 - CMBS/RMBS | | 06/01/2021 | Paydown | | 3,923 | 3,923 | 4,362 | 4,325 | .0 | (402) | .0 | (402) | .0 | 3,923 | .0 | .0 | .0 | 62 | 12/01/2025 | 1.A |
| 3138L6-GJ-1 | FN AM5600 - CMBS/RMBS | | 06/01/2021 | Paydown | | 7,683 | 7,683 | 8,298 | 8,016 | .0 | (333) | .0 | (333) | .0 | 7,683 | .0 | .0 | .0 | 119 | 06/01/2025 | 1.A |
| 3138L8-YJ-7 | FN AM7912 - CMBS/RMBS | | 06/01/2021 | Paydown | | 4,139 | 4,139 | 4,509 | 4,509 | .0 | (370) | .0 | (370) | .0 | 4,139 | .0 | .0 | .0 | 63 | 02/01/2040 | 1.A |
| 3138LG-DD-5 | FN AN3699 - CMBS/RMBS | | 06/01/2021 | Paydown | | 12,375 | 12,375 | 12,102 | 12,279 | .0 | 96 | .0 | 96 | .0 | 12,375 | .0 | .0 | .0 | 152 | 11/01/2031 | 1.A |
| 3138LS-SR-7 | FN AC2655 - RMBS | | 06/01/2021 | Paydown | | 53,586 | 53,586 | 57,618 | 56,457 | .0 | (2,871) | .0 | (2,871) | .0 | 53,586 | .0 | .0 | .0 | 692 | 07/01/2042 | 1.A |
| 3138NY-EZ-4 | FN AR1951 - RMBS | | 06/01/2021 | Paydown | | 8,109 | 8,109 | 8,582 | 8,399 | .0 | (291) | .0 | (291) | .0 | 8,109 | .0 | .0 | .0 | 118 | 01/01/2043 | 1.A |
| 3138WF-2Y-1 | FN AS6190 - RMBS | | 06/01/2021 | Paydown | | 44,642 | 44,642 | 46,923 | 46,493 | .0 | (1,852) | .0 | (1,852) | .0 | 44,642 | .0 | .0 | .0 | 845 | 11/01/2045 | 1.A |
| 3138WH-WD-0 | FN AS7843 - RMBS | | 06/01/2021 | Paydown | | 240,014 | 240,014 | 253,590 | 253,761 | .0 | (13,748) | .0 | (13,748) | .0 | 240,014 | .0 | .0 | .0 | 2,940 | 09/01/2036 | 1.A |
| 31390T-W7-0 | FN 655970 - RMBS | | 06/01/2021 | Paydown | | 137 | 137 | 143 | 139 | .0 | (2) | .0 | (2) | .0 | 137 | .0 | .0 | .0 | 4 | 09/01/2032 | 1.A |
| 31396W-VA-1 | FNW 2007-W7 1A4 - CMO/RMBS | | 06/25/2021 | Paydown | | 595 | 595 | 1,053 | 1,143 | .0 | (549) | .0 | (549) | .0 | 595 | .0 | .0 | .0 | 112 | 07/25/2037 | 1.A |
| 31402C-TT-9 | FN 725162 - RMBS | | 06/01/2021 | Paydown | | 69 | 69 | 70 | 70 | .0 | (1) | .0 | (1) | .0 | 69 | .0 | .0 | .0 | 2 | 02/01/2034 | 1.A |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|-------------------------|--|--------------|------------------|----------------------|---------------------------------|--------------------|-------------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| 31402D-F7-0 | FN 725690 - RMBS | | 06/01/2021 | Paydown | | 359 | 359 | 391 | 379 | .0 | (20) | .0 | (20) | .0 | 359 | .0 | .0 | .0 | .9 | 08/01/2034 | 1.A |
| 31402R-N9-6 | FN 735816 - RMBS | | 06/01/2021 | Paydown | | 321 | 321 | 319 | 312 | .0 | .9 | .0 | .9 | .0 | 321 | .0 | .0 | .0 | .3 | 11/01/2034 | 1.A |
| 31403D-SF-7 | FN 745818 - RMBS | | 06/01/2021 | Paydown | | 99 | 99 | 111 | 108 | .0 | (8) | .0 | (8) | .0 | 99 | .0 | .0 | .0 | .3 | 09/01/2036 | 1.A |
| 31403D-T8-2 | FN 745875 - RMBS | | 06/01/2021 | Paydown | | 245 | 245 | 274 | 266 | .0 | (21) | .0 | (21) | .0 | 245 | .0 | .0 | .0 | .7 | 09/01/2036 | 1.A |
| 31403D-VZ-9 | FN 745932 - RMBS | | 06/01/2021 | Paydown | | 568 | 568 | 636 | 616 | .0 | (49) | .0 | (49) | .0 | 568 | .0 | .0 | .0 | .15 | 11/01/2036 | 1.A |
| 31403V-S8-3 | FN 759343 - RMBS | | 06/01/2021 | Paydown | | 199 | 199 | 206 | 201 | .0 | (3) | .0 | (3) | .0 | 199 | .0 | .0 | .0 | .4 | 01/01/2034 | 1.A |
| 31404D-UH-6 | FN 765697 - RMBS | | 06/01/2021 | Paydown | | 654 | 654 | 652 | 651 | .0 | .2 | .0 | .2 | .0 | 654 | .0 | .0 | .0 | .11 | 02/01/2034 | 1.A |
| 31407F-LP-3 | FN 829334 - RMBS | | 06/01/2021 | Paydown | | 183 | 183 | 183 | 178 | .0 | .6 | .0 | .6 | .0 | 183 | .0 | .0 | .0 | .2 | 09/01/2035 | 1.A |
| 31407F-NA-8 | FN 829411 - RMBS | | 06/01/2021 | Paydown | | 68 | 68 | 69 | 69 | .0 | .0 | .0 | .0 | .0 | 68 | .0 | .0 | .0 | .2 | 11/01/2035 | 1.A |
| 31407H-6Q-4 | FN 831679 - RMBS | | 06/01/2021 | Paydown | | 24 | 24 | 27 | 27 | .0 | (2) | .0 | (2) | .0 | 24 | .0 | .0 | .0 | .1 | 08/01/2036 | 1.A |
| 31407N-QM-8 | FN 835760 - RMBS | | 06/01/2021 | Paydown | | 3,519 | 3,519 | 3,310 | 3,398 | .0 | 121 | .0 | 121 | .0 | 3,519 | .0 | .0 | .0 | .64 | 09/01/2035 | 1.A |
| 31408A-AJ-9 | FN 845209 - RMBS | | 06/01/2021 | Paydown | | 258 | 258 | 253 | 254 | .0 | .4 | .0 | .4 | .0 | 258 | .0 | .0 | .0 | .5 | 11/01/2035 | 1.A |
| 31408K-Z3-4 | FN 873862 - CMBS/RMBS | | 06/01/2021 | Paydown | | 14,939 | 14,939 | 15,900 | 15,567 | .0 | (629) | .0 | (629) | .0 | 14,939 | .0 | .0 | .0 | .373 | 08/01/2024 | 1.A |
| 3140J8-UH-4 | FN BMA183 - RMBS | | 06/01/2021 | Paydown | | 51,118 | 51,118 | 53,634 | 53,231 | .0 | (2,112) | .0 | (2,112) | .0 | 51,118 | .0 | .0 | .0 | .957 | 04/01/2045 | 1.A |
| 3140QH-EU-5 | FN CA9146 - RMBS | | 06/01/2021 | Paydown | | 106,731 | 106,731 | 111,167 | .0 | .0 | (4,436) | .0 | (4,436) | .0 | 106,731 | .0 | .0 | .0 | .537 | 02/01/2036 | 1.A |
| 31410G-CP-6 | FN 888478 - RMBS | | 06/01/2021 | Paydown | | 7,587 | 7,587 | 8,212 | 8,043 | .0 | (456) | .0 | (456) | .0 | 7,587 | .0 | .0 | .0 | .208 | 07/01/2037 | 1.A |
| 31410L-CN-0 | FN 890277 - RMBS | | 06/01/2021 | Paydown | | 13,569 | 13,569 | 14,767 | 14,451 | .0 | (882) | .0 | (882) | .0 | 13,569 | .0 | .0 | .0 | .348 | 09/01/2039 | 1.A |
| 31410U-C7-5 | FN 897494 - RMBS | | 06/01/2021 | Paydown | | 975 | 975 | 982 | 952 | .0 | 22 | .0 | 22 | .0 | 975 | .0 | .0 | .0 | .9 | 12/01/2036 | 1.A |
| 31410U-NG-3 | FN 897791 - RMBS | | 06/01/2021 | Paydown | | 244 | 244 | 269 | 260 | .0 | (17) | .0 | (17) | .0 | 244 | .0 | .0 | .0 | .6 | 09/01/2036 | 1.A |
| 31411C-DX-6 | FN 903818 - RMBS | | 06/01/2021 | Paydown | | 948 | 948 | 1,045 | 1,021 | .0 | (73) | .0 | (73) | .0 | 948 | .0 | .0 | .0 | .26 | 12/01/2036 | 1.A |
| 31411E-P7-6 | FN 905946 - RMBS | | 06/01/2021 | Paydown | | 338 | 338 | 343 | 334 | .0 | .5 | .0 | .5 | .0 | 338 | .0 | .0 | .0 | .3 | 01/01/2037 | 1.A |
| 31411U-WP-2 | FN 915154 - RMBS | | 06/01/2021 | Paydown | | 1,197 | 1,197 | 1,243 | 1,230 | .0 | (33) | .0 | (33) | .0 | 1,197 | .0 | .0 | .0 | .29 | 04/01/2037 | 1.A |
| 31413E-YQ-2 | FN 943619 - RMBS | | 06/01/2021 | Paydown | | 354 | 354 | 386 | 374 | .0 | (20) | .0 | (20) | .0 | 354 | .0 | .0 | .0 | .9 | 08/01/2037 | 1.A |
| 31413L-AS-8 | FN 948317 - RMBS | | 06/01/2021 | Paydown | | 843 | 843 | 910 | 885 | .0 | (42) | .0 | (42) | .0 | 843 | .0 | .0 | .0 | .20 | 08/01/2037 | 1.A |
| 31414G-DQ-9 | FN 965511 - RMBS | | 06/01/2021 | Paydown | | 77 | 77 | 84 | 82 | .0 | (5) | .0 | (5) | .0 | 77 | .0 | .0 | .0 | .2 | 12/01/2037 | 1.A |
| 31414L-Z2-7 | FN 969761 - RMBS | | 06/01/2021 | Paydown | | 1,322 | 1,322 | 1,427 | 1,396 | .0 | (74) | .0 | (74) | .0 | 1,322 | .0 | .0 | .0 | .33 | 02/01/2038 | 1.A |
| 31417C-W7-6 | FN AB6069 - RMBS | | 06/01/2021 | Paydown | | 68,269 | 68,269 | 73,539 | 71,713 | .0 | (3,444) | .0 | (3,444) | .0 | 68,269 | .0 | .0 | .0 | 1,046 | 09/01/2042 | 1.A |
| 31418A-N3-8 | FN MA1309 - RMBS | | 06/01/2021 | Paydown | | 78,152 | 78,152 | 80,619 | 78,881 | .0 | (729) | .0 | (729) | .0 | 78,152 | .0 | .0 | .0 | .808 | 01/01/2023 | 1.A |
| 31418C-DK-7 | FN MA2805 - RMBS | | 06/01/2021 | Paydown | | 171,178 | 171,178 | 164,705 | 165,965 | .0 | 5,213 | .0 | 5,213 | .0 | 171,178 | .0 | .0 | .0 | 1,782 | 11/01/2046 | 1.A |
| 31418C-MH-4 | FN MA3059 - RMBS | | 06/01/2021 | Paydown | | 110,496 | 110,496 | 114,959 | 114,359 | .0 | (3,864) | .0 | (3,864) | .0 | 110,496 | .0 | .0 | .0 | 1,565 | 07/01/2037 | 1.A |
| 31418C-NF-7 | FN MA3089 - RMBS | | 06/01/2021 | Paydown | | 63,797 | 63,797 | 66,374 | 66,051 | .0 | (2,254) | .0 | (2,254) | .0 | 63,797 | .0 | .0 | .0 | 905 | 08/01/2037 | 1.A |
| 31418D-HD-7 | FN MA3827 - RMBS | | 06/01/2021 | Paydown | | 240,513 | 240,513 | 250,810 | 250,925 | .0 | (10,412) | .0 | (10,412) | .0 | 240,513 | .0 | .0 | .0 | 2,418 | 11/01/2034 | 1.A |
| 31418D-UJ-9 | FN MA4184 - RMBS | | 06/01/2021 | Paydown | | 202,495 | 202,495 | 213,569 | 213,239 | .0 | (10,744) | .0 | (10,744) | .0 | 202,495 | .0 | .0 | .0 | 2,545 | 11/01/2050 | 1.A |
| 31418D-VY-5 | FN MA4230 - RMBS | | 06/01/2021 | Paydown | | 109,011 | 109,011 | 114,735 | 114,753 | .0 | (5,742) | .0 | (5,742) | .0 | 109,011 | .0 | .0 | .0 | 1,126 | 01/01/2036 | 1.A |
| 31418D-Y4-8 | FN MA4330 - RMBS | | 06/01/2021 | Paydown | | 51,239 | 51,239 | 53,785 | .0 | .0 | (2,546) | .0 | (2,546) | .0 | 51,239 | .0 | .0 | .0 | 167 | 05/01/2036 | 1.A |
| 31418X-LC-0 | FN AD9322 - RMBS | | 06/01/2021 | Paydown | | 1,864 | 1,864 | 1,948 | 1,919 | .0 | (55) | .0 | (55) | .0 | 1,864 | .0 | .0 | .0 | .35 | 08/01/2040 | 1.A |
| 31419A-3K-1 | FN AE0801 - RMBS | | 06/01/2021 | Paydown | | 12,787 | 12,787 | 14,066 | 13,796 | .0 | (1,009) | .0 | (1,009) | .0 | 12,787 | .0 | .0 | .0 | .329 | 09/01/2039 | 1.A |
| 31419A-DH-7 | FN AE0103 - RMBS | | 06/01/2021 | Paydown | | 4,618 | 4,618 | 4,993 | 4,873 | .0 | (255) | .0 | (255) | .0 | 4,618 | .0 | .0 | .0 | .113 | 05/01/2039 | 1.A |
| 45505T-KC-4 | INDIANA ST HSG & CMNTY DEV AUTH SINGLE F | | 06/02/2021 | Call @ 100.00 | | 40,000 | 40,000 | 43,195 | 41,981 | .0 | (167) | .0 | (167) | .0 | 41,814 | .0 | (1,814) | (1,814) | .933 | 07/01/2038 | 1.A FE |
| 57587A-WC-8 | MASSACHUSETTS ST HSG FIN AGY HSG REV | | 06/14/2021 | Call @ 100.00 | | 35,000 | 35,000 | 38,038 | 37,024 | .0 | (167) | .0 | (167) | .0 | 36,857 | .0 | (1,857) | (1,857) | .721 | 06/01/2043 | 1.B FE |
| 594653-7N-1 | MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M | | 04/30/2021 | Call @ 100.00 | | 55,000 | 55,000 | 58,474 | 57,072 | .0 | (148) | .0 | (148) | .0 | 56,924 | .0 | (1,924) | (1,924) | .963 | 06/01/2047 | 1.C FE |
| 60416S-UC-2 | MINNESOTA ST HSG FIN AGY | | 06/02/2021 | Call @ 100.00 | | 15,000 | 15,000 | 16,312 | 15,874 | .0 | (56) | .0 | (56) | .0 | 15,818 | .0 | (818) | (818) | .319 | 07/01/2047 | 1.B FE |
| 61212W-BB-0 | MONTANA ST BRD HSG SINGLE FAMILY MTG | | 05/04/2021 | Call @ 100.00 | | 15,000 | 15,000 | 15,742 | 15,430 | .0 | (38) | .0 | (38) | .0 | 15,392 | .0 | (392) | (392) | .46 | 12/01/2042 | 1.B FE |
| 64971Q-AQ-6 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | | 05/07/2021 | Call @ 100.00 | | 1,750,000 | 1,750,000 | 1,848,298 | 1,751,012 | .0 | (1,012) | .0 | (1,012) | .0 | 1,750,000 | .0 | .0 | .0 | 67,083 | 02/01/2024 | 1.A FE |
| 658909-NJ-1 | NORTH DAKOTA ST HSG FIN AGY | | 06/04/2021 | Call @ 100.00 | | 170,000 | 170,000 | 187,133 | 181,171 | .0 | (949) | .0 | (949) | .0 | 180,222 | .0 | (10,222) | (10,222) | 3,400 | 01/01/2048 | 1.B FE |
| 686087-LC-9 | OREGON ST HSG & CMNTY SVCS DEPT MTG REV | | 04/01/2021 | Call @ 100.00 | | 30,000 | 30,000 | 31,969 | 30,240 | .0 | (30) | .0 | (30) | .0 | 30,210 | .0 | (210) | (210) | 1,125 | 07/01/2030 | 1.C FE |
| 735000-PQ-8 | PORT OAKLAND CALIF REV | | 05/01/2021 | Call @ 100.00 | | 1,000,000 | 1,000,000 | 1,032,946 | 1,001,383 | .0 | (1,383) | .0 | (1,383) | .0 | 1,000,000 | .0 | .0 | .0 | 25,000 | 05/01/2023 | 1.E FE |
| 880461-X3-7 | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR | | 06/23/2021 | Call @ 100.00 | | 10,000 | 10,000 | 11,060 | 11,011 | .0 | (50) | .0 | (50) | .0 | 10,961 | .0 | (961) | (961) | .161 | 07/01/2050 | 1.B FE |
| 924190-NA-5 | VERMONT HSG FIN AGY | | 04/02/2021 | Call @ 100.00 | | 120,000 | 120,000 | 129,365 | 126,350 | .0 | (337) | .0 | (337) | .0 | 126,013 | .0 | (6,013) | (6,013) | .0 | 05/01/2048 | 1.C FE |
| 93978T-TC-3 | WASHINGTON ST HSG FIN COMM | | 05/04/2021 | Call @ 100.00 | | 25,000 | 25,000 | 26,169 | 25,680 | .0 | (60) | .0 | (60) | .0 | 25,620 | .0 | (620) | (620) | .71 | 06/01/2038 | 1.A FE |
| 3199999 | Subtotal - Bonds - U.S. Special Revenues | | | | | 106,067,431 | 104,329,897 | 105,992,611 | 6,946,301 | .0 | (106,525) | .0 | (106,525) | .0 | 105,698,835 | .0 | 368,596 | 368,596 | 167,583 | XXX | XXX |
| 00075W-AD-1 | ABFC 2006-HE1 A2D - RMBS | | 06/25/2021 | Paydown | | 25,704 | 25,704 | 18,379 | 18,035 | .0 | 7,669 | .0 | 7,669 | .0 | 25,704 | .0 | .0 | .0 | .36 | 01/25/2037 | 6. FE |
| 00176P-AJ-1 | AMMC 2016-19A AR - CDO | | 04/15/2021 | Paydown | | 159,531 | 159,531 | 159,531 | 159,531 | .0 | .0 | .0 | .0 | .0 | 159,531 | .0 | .0 | .0 | 1,112 | 10/16/2028 | 1.A FE |
| 00435T-AA-9 | ACSSS 2015-1 A - ABS | | 06/25/2021 | Paydown | | 16,112 | 16,112 | 15,750 | 15,287 | .0 | 825 | .0 | 825 | .0 | 16,112 | .0 | .0 | .0 | .52 | 07/25/2056 | 1.A FE |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|------------------------------|------------------------------------|--------------|------------------|------------------------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident- ification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| 004375-FG-1 | ACCR 2006-1 A4 - RMBS | | 06/25/2021 | Paydown | | 142,745 | 142,745 | 73,793 | 104,898 | .0 | 37,847 | .0 | 37,847 | .0 | 142,745 | .0 | .0 | .0 | .413 | 04/25/2036 | 1.D FM |
| 004421-HQ-9 | ACE 2004-HE3 M1 - RMBS | | 06/25/2021 | Paydown | | 1,303 | 1,303 | 1,078 | 1,186 | .0 | 116 | .0 | 116 | .0 | 1,303 | .0 | .0 | .0 | .5 | 11/25/2034 | 1.D FM |
| 007036-NB-8 | ARMT 2005-7 711 - RMBS | | 06/25/2021 | Paydown | | 41,584 | 41,584 | 37,010 | 39,741 | .0 | 1,843 | .0 | 1,843 | .0 | 41,584 | .0 | .0 | .0 | .102 | 10/25/2035 | 1.D FM |
| 007037-AD-6 | ARMT 2007-1 4A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 7,633 | 8,477 | 3,503 | 3,437 | .0 | 5,040 | .0 | 5,040 | .0 | 8,477 | .0 | (844) | (844) | .131 | 03/25/2037 | 1.D FM |
| 00912X-AS-3 | AIR LEASE CORP | | 06/01/2021 | Maturity @ 100.00 | | 975,000 | 975,000 | 965,825 | 974,204 | .0 | 796 | .0 | 796 | .0 | 975,000 | .0 | .0 | .0 | .16,453 | 06/01/2021 | 2.B FE |
| 02149D-AN-9 | CWALT 2006-HY13 4A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 33,690 | 33,645 | 27,647 | 27,134 | .0 | 6,511 | .0 | 6,511 | .0 | 33,645 | .0 | 45 | 45 | .360 | 02/25/2037 | 1.D FM |
| 02149D-AN-9 | CWALT 2006-HY13 4A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 12,601 | 12,584 | 12,175 | 12,122 | .0 | 462 | .0 | 462 | .0 | 12,584 | .0 | 17 | 17 | .135 | 02/25/2037 | 3.B FM |
| 02150E-AL-7 | CWALT 2007-5CB 111 - CMO/RMBS | | 06/01/2021 | Paydown | | 87,756 | 86,931 | 69,110 | .0 | .0 | 17,821 | .0 | 17,821 | .0 | 86,931 | .0 | 825 | 825 | .850 | 04/25/2037 | 6. FE |
| 02151C-AW-6 | CWALT 2007-15CB A12 - CMO/RMBS | | 06/01/2021 | Paydown | | 71,726 | 71,528 | 59,411 | .0 | .0 | 12,117 | .0 | 12,117 | .0 | 71,528 | .0 | 198 | 198 | 1,272 | 07/25/2037 | 6. FE |
| 02151C-AX-4 | CWALT 2007-15CB A13 - CMO/RMBS | | 06/01/2021 | Paydown | | 98,450 | 98,178 | 82,101 | .0 | .0 | 16,077 | .0 | 16,077 | .0 | 98,178 | .0 | 272 | 272 | .805 | 07/25/2037 | 6. FE |
| 02660B-AA-0 | AHMA 2007-1 A1 - RMBS | | 06/01/2021 | Paydown | | 81,629 | 81,629 | 46,834 | 45,873 | .0 | 35,756 | .0 | 35,756 | .0 | 81,629 | .0 | .0 | .0 | .376 | 02/25/2047 | 1.D FM |
| 02660T-DF-7 | AHM 2005-1 4A1 - RMBS | | 06/01/2021 | Paydown | | 30,986 | 30,986 | 30,599 | 30,145 | .0 | 841 | .0 | 841 | .0 | 30,986 | .0 | .0 | .0 | .321 | 06/25/2045 | 1.D FM |
| 02660U-AA-8 | AHMA 2006-3 A1 - RMBS | | 06/01/2021 | Paydown | | 42,967 | 42,967 | 41,343 | 32,679 | .0 | 1,698 | .0 | 1,698 | .0 | 42,967 | .0 | .0 | .0 | .205 | 10/25/2046 | 1.D FM |
| 02660U-AA-8 | AHMA 2006-3 A1 - RMBS | | 06/01/2021 | Paydown | | 66,969 | 66,969 | 65,011 | .0 | .0 | 1,958 | .0 | 1,958 | .0 | 66,969 | .0 | .0 | .0 | .177 | 10/25/2046 | 2.B FM |
| 02660W-AA-4 | AHMA 2006-1 1A1 - CMO/RMBS | | 06/25/2021 | Paydown | | 83,753 | 76,206 | 72,205 | .0 | .0 | 4,001 | .0 | 4,001 | .0 | 76,206 | .0 | 7,547 | 7,547 | .322 | 05/25/2046 | 6. * |
| 026929-AA-7 | AHM 2006-3 111 - RMBS | | 06/25/2021 | Paydown | | 41,158 | 41,158 | 38,997 | 39,125 | .0 | 2,033 | .0 | 2,033 | .0 | 41,158 | .0 | .0 | .0 | .83 | 12/25/2046 | 1.D FM |
| 026932-AC-7 | AHM 2007-1 1CT - CMO/RMBS | | 06/25/2021 | Paydown | | 16,897 | 17,565 | 6,483 | 5,392 | .0 | 12,173 | .0 | 12,173 | .0 | 17,565 | .0 | (668) | (668) | .22 | 05/25/2047 | 1.D FM |
| 030723-G3-3 | AMIS 2005-R6 M2 - RMBS | | 06/25/2021 | Paydown | | 98,314 | 98,314 | 94,750 | 95,936 | .0 | 2,378 | .0 | 2,378 | .0 | 98,314 | .0 | .0 | .0 | .437 | 08/25/2035 | 1.D FM |
| 034863-AV-2 | ANGLO AMERICAN CAPITAL PLC | C | 06/03/2021 | Corporate Action | | 670,041 | 595,000 | 594,459 | 594,531 | .0 | 42 | .0 | 42 | .0 | 594,573 | .0 | 75,468 | 75,468 | 39,349 | 04/01/2025 | 2.B FE |
| 03523T-BX-5 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 06/29/2021 | Call @ 111.43 | | 573,875 | 515,000 | 514,485 | 514,638 | .0 | 41 | .0 | 41 | .0 | 514,679 | .0 | 59,196 | 59,196 | 19,946 | 01/23/2025 | 2.A FE |
| 04013B-AC-6 | ARSI 2006-M2 A2C - RMBS | | 06/25/2021 | Paydown | | 72,050 | 72,050 | 31,702 | 31,222 | .0 | 40,829 | .0 | 40,829 | .0 | 72,050 | .0 | .0 | .0 | .83 | 09/25/2036 | 1.D FM |
| 04013B-AD-4 | ARSI 2006-M2 A2D - RMBS | | 06/25/2021 | Paydown | | 62,517 | 62,517 | 29,070 | 28,562 | .0 | 33,954 | .0 | 33,954 | .0 | 62,517 | .0 | .0 | .0 | .96 | 09/25/2036 | 1.D FM |
| 04541G-VK-5 | ABSHE 2006-HE1 A4 - RMBS | | 06/25/2021 | Paydown | | 129,533 | 129,533 | 115,285 | 125,844 | .0 | 3,689 | .0 | 3,689 | .0 | 129,533 | .0 | .0 | .0 | .392 | 01/25/2036 | 1.D FM |
| 04542B-HD-7 | ABFC 2004-0PT4 M1 - RMBS | | 06/25/2021 | Paydown | | 203,273 | 203,273 | 184,195 | 120,694 | .0 | 14,663 | .0 | 14,663 | .0 | 203,273 | .0 | .0 | .0 | .864 | 02/25/2034 | 1.D FM |
| 05348E-BH-1 | AYALONBAY COMMUNITIES INC | | 04/20/2021 | MORGAN STANLEY & CO LLC | | 479,916 | 475,000 | 472,886 | 472,986 | .0 | 54 | .0 | 54 | .0 | 473,040 | .0 | 6,876 | 6,876 | 8,954 | 01/15/2031 | 1.G FE |
| 05491Y-AA-8 | BAMLL 2018-PARK A - CMBS | | 04/14/2021 | CREDIT SUISSE SECURITIES | | 921,375 | 810,000 | 854,151 | 847,193 | .0 | (1,201) | .0 | (1,201) | .0 | 845,992 | .0 | 75,383 | 75,383 | 12,469 | 08/12/2038 | 1.D FM |
| 05530M-AA-7 | BCAP 2006-AA2 A1 - RMBS | | 06/25/2021 | Paydown | | 96,086 | 90,775 | 90,378 | 90,415 | .0 | 360 | .0 | 360 | .0 | 90,775 | .0 | 5,312 | 5,312 | .108 | 01/25/2037 | 1.D FM |
| 05530P-AP-7 | BCAP 2007-AA1 2A1 - RMBS | | 06/25/2021 | Paydown | | 147,430 | 147,425 | 138,745 | 90,664 | .0 | 8,187 | .0 | 8,187 | .0 | 147,425 | .0 | 5 | 5 | .188 | 03/25/2037 | 1.D FM |
| 05530V-AA-7 | BCAP 2007-AA3 A1A - RMBS | | 06/25/2021 | Paydown | | 6,898 | 6,898 | 5,658 | 5,802 | .0 | 1,096 | .0 | 1,096 | .0 | 6,898 | .0 | .0 | .0 | .16 | 04/25/2037 | 1.D FM |
| 05547H-AC-5 | BBCMS 2015-SRCH A2 - CMBS | | 04/30/2021 | GOLDMAN | | 337,992 | 300,000 | 340,500 | 335,911 | .0 | (1,752) | .0 | (1,752) | .0 | 334,159 | .0 | 3,833 | 3,833 | 5,176 | 08/10/2035 | 1.D FM |
| 05551J-AA-8 | BAMLL 20B0C A - CMBS | | 04/16/2021 | MORGAN STANLEY & COMPANY | | 751,275 | 720,000 | 749,138 | 747,987 | .0 | (700) | .0 | (700) | .0 | 747,287 | .0 | 3,988 | 3,988 | 7,303 | 01/01/2032 | 1.A FE |
| 05565E-AR-6 | BMW US CAPITAL LLC | | 05/03/2021 | JANE STREET EXECUTION SERVICES LLC | | 392,862 | 385,000 | 375,926 | 381,311 | .0 | 979 | .0 | 979 | .0 | 382,290 | .0 | 10,571 | 10,571 | 6,035 | 04/06/2022 | 1.F FE |
| 05568Q-AD-7 | BNOMT 2007-3 A4 - RMBS | | 06/25/2021 | Paydown | | 120,837 | 120,837 | 117,463 | 118,432 | .0 | 2,406 | .0 | 2,406 | .0 | 120,837 | .0 | .0 | .0 | .161 | 07/25/2037 | 1.D FM |
| 05583J-AA-0 | BPCE SA | C | 06/21/2020 | TDBank | | 276,647 | 270,000 | 268,326 | 269,510 | .0 | 166 | .0 | 166 | .0 | 269,676 | .0 | 6,971 | 6,971 | 4,748 | 05/22/2022 | 1.G FE |
| 056054-AA-7 | BX 19XL A - CMBS | | 06/15/2021 | Paydown | | 67,319 | 67,319 | 67,319 | 67,319 | .0 | .0 | .0 | .0 | .0 | 67,319 | .0 | .0 | .0 | .348 | 10/15/2036 | 1.D FM |
| 05606F-AA-1 | BX 190C11 A - CMBS | | 05/21/2021 | MORGAN STANLEY & COMPANY | | 494,081 | 465,000 | 469,621 | 469,032 | .0 | (181) | .0 | (181) | .0 | 468,850 | .0 | 25,230 | 25,230 | 7,155 | 12/09/2041 | 1.D FM |
| 05607C-AA-7 | BXP 2017-CC A - CMBS | | 04/14/2021 | BANC OF AMERICA/FIXED INCOME | | 821,741 | 755,000 | 733,766 | 738,380 | .0 | 614 | .0 | 614 | .0 | 738,994 | .0 | 82,747 | 82,747 | 9,793 | 08/13/2037 | 1.D FM |
| 056927-AG-9 | BAFC 2006-A 3A2 - CMO/RMBS | | 06/01/2021 | Paydown | | 917 | 935 | 480 | 609 | .0 | 326 | .0 | 326 | .0 | 935 | .0 | (19) | (19) | .10 | 02/20/2036 | 1.D FM |
| 058931-AV-8 | BAFC 2006-3 A13 - CMO/RMBS | | 06/01/2021 | Paydown | | 8,266 | 8,266 | 6,613 | 6,485 | .0 | 1,781 | .0 | 1,781 | .0 | 8,266 | .0 | .0 | .0 | .154 | 03/25/2036 | 1.D FM |
| 058933-AG-7 | BAFC 2006-D 3A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 9,692 | 9,520 | 7,080 | 7,844 | .0 | 1,676 | .0 | 1,676 | .0 | 9,520 | .0 | 172 | 172 | .144 | 05/20/2036 | 1.D FM |
| 058933-AG-7 | BAFC 2006-D 3A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 9,384 | 9,217 | 8,894 | 8,940 | .0 | 277 | .0 | 277 | .0 | 9,217 | .0 | 167 | 167 | .140 | 05/20/2036 | 2.B FM |
| 05946X-UD-3 | BAFC 2005-C A3 - RMBS | | 06/21/2021 | Paydown | | 45,956 | 45,956 | 43,246 | 43,740 | .0 | 2,216 | .0 | 2,216 | .0 | 45,956 | .0 | .0 | .0 | .142 | 05/20/2035 | 1.D FM |
| 05950M-AE-0 | BAFC 2006-G 2A4 - CMO/RMBS | | 06/21/2021 | Paydown | | 53,463 | 53,463 | 49,570 | 51,652 | .0 | 1,811 | .0 | 1,811 | .0 | 53,463 | .0 | .0 | .0 | .164 | 07/20/2036 | 1.D FM |
| 059515-AK-2 | BAFC 2007-3 A8 - RMBS | | 06/25/2021 | Paydown | | 71,057 | 70,590 | 63,708 | 63,730 | .0 | 6,861 | .0 | 6,861 | .0 | 70,590 | .0 | 466 | 466 | .88 | 04/25/2037 | 5.C FE |
| 05971K-AF-6 | BANCO SANTANDER SA | C | 04/28/2021 | MORGAN STANLEY & CO LLC | | 212,096 | 200,000 | 200,000 | 200,000 | .0 | .0 | .0 | .0 | .0 | 200,000 | .0 | 12,096 | 12,096 | 2,947 | 05/28/2030 | 1.G FE |
| 05990R-AD-3 | BAFC 2015-R4 2A1 - CMO/RMBS | | 06/25/2021 | Paydown | | 81,606 | 81,606 | 79,464 | 78,872 | .0 | 2,734 | .0 | 2,734 | .0 | 81,606 | .0 | .0 | .0 | .87 | 02/27/2037 | 1.D FM |
| 06054M-AB-9 | BACM 2016-UBS10 A2 - CMBS | | 06/01/2021 | Paydown | | 323,524 | 323,524 | 328,205 | 327,992 | .0 | (4,468) | .0 | (4,468) | .0 | 323,524 | .0 | .0 | .0 | 4,285 | 07/16/2049 | 1.D FM |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|------------------------------|--------------------------------------|--------------|------------------|--------------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident- ification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| 07326T-AA-6 | BOMFT 2017-RT3 A - RMBS | | 06/28/2021 | Paydown | | 51,554 | 51,554 | 53,213 | 52,732 | .0 | (1,178) | .0 | (1,178) | .0 | 51,554 | .0 | .0 | .0 | 770 | 01/28/2058 | 1.D FM |
| 07332M-AA-3 | BOMFT 2017-RT2 A - CMO/RMBS | | 06/28/2021 | Paydown | | 84,926 | 84,926 | 87,419 | 86,875 | .0 | (1,950) | .0 | (1,950) | .0 | 84,926 | .0 | .0 | .0 | 1,240 | 08/28/2057 | 1.D FM |
| 07384Y-JQ-0 | BSABS 2003-2 A3 - RMBS | | 06/25/2021 | Paydown | | 1,359 | 1,359 | 1,206 | 1,247 | .0 | 112 | .0 | 112 | .0 | 1,359 | .0 | .0 | .0 | .9 | 03/25/2043 | 1.D FM |
| 07386H-SN-2 | BALTA 2005-3 4A3 - CMO/RMBS | | 06/01/2021 | Paydown | | 22,734 | 22,734 | 22,137 | 21,855 | .0 | 879 | .0 | 879 | .0 | 22,734 | .0 | .0 | .0 | 207 | 04/25/2035 | 1.D FM |
| 07386H-WR-8 | BALTA 2005-8 1A1 - RMBS | | 06/25/2021 | Paydown | | 50,159 | 50,159 | 49,328 | 48,471 | .0 | 1,688 | .0 | 1,688 | .0 | 50,159 | .0 | .0 | .0 | 137 | 10/25/2035 | 1.D FM |
| 07386Y-AE-4 | BSARM 2007-5 3A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 20,529 | 20,539 | 17,749 | 18,242 | .0 | 2,297 | .0 | 2,297 | .0 | 20,539 | .0 | (10) | (10) | 332 | 08/25/2047 | 1.D FM |
| 073870-AA-5 | BALTA 2007-2A 1A1 - RMBS | | 06/25/2021 | Paydown | | 161,013 | 157,686 | 139,946 | 139,952 | .0 | 17,734 | .0 | 17,734 | .0 | 157,686 | .0 | 3,327 | 3,327 | 283 | 04/25/2037 | 1.D FM |
| 073871-BN-4 | BALTA 2006-4 321 - CMO/RMBS | | 06/01/2021 | Paydown | | 4,014 | 3,962 | 1,748 | 1,533 | .0 | 2,429 | .0 | 2,429 | .0 | 3,962 | .0 | 51 | 51 | 56 | 07/25/2036 | 1.D FM |
| 073879-L5-5 | BSABS 2005-AC6 1A3 - RMBS | | 06/01/2021 | Paydown | | 32,655 | 32,655 | 32,410 | 32,005 | .0 | 650 | .0 | 650 | .0 | 32,655 | .0 | .0 | .0 | 840 | 09/25/2035 | 1.D FM |
| 073879-L6-3 | BSABS 2005-AC6 1A4 - RMBS | | 06/01/2021 | Paydown | | 32,655 | 32,655 | 33,063 | 32,535 | .0 | 120 | .0 | 120 | .0 | 32,655 | .0 | .0 | .0 | 840 | 09/25/2035 | 1.D FM |
| 07387A-EG-6 | BSARM 2005-9 A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 9,736 | 9,736 | 9,709 | 9,503 | .0 | 233 | .0 | 233 | .0 | 9,736 | .0 | .0 | .0 | 103 | 10/25/2035 | 1.D FM |
| 07387A-GB-5 | BSARM 2005-12 211 - CMO/RMBS | | 06/01/2021 | Paydown | | 1,273 | 3,600 | 1,224 | 750 | .0 | 2,850 | .0 | 2,850 | .0 | 3,600 | .0 | (2,327) | (2,327) | 42 | 02/25/2036 | 1.D FM |
| 073882-AC-6 | BSARM 2006-4 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 74,253 | 74,580 | 74,298 | 66,939 | .0 | 7,641 | .0 | 7,641 | .0 | 74,580 | .0 | (326) | (326) | 890 | 10/25/2036 | 1.D FM |
| 073914-C2-7 | SAMI 1998-2 B - CMO/RMBS | | 06/01/2021 | Paydown | | .0 | .1 | .1 | .0 | .1 | .0 | .0 | .1 | .0 | .0 | .0 | (1) | (1) | .0 | 05/02/2030 | 1.D FM |
| 07400H-AA-1 | BSMF 2006-AR3 1A1 - RMBS | | 06/25/2021 | Paydown | | 26,753 | 26,753 | 24,772 | 24,985 | .0 | 1,769 | .0 | 1,769 | .0 | 26,753 | .0 | .0 | .0 | 35 | 10/25/2036 | 1.D FM |
| 07401C-AV-5 | BSARM 2007-4 221 - CMO/RMBS | | 06/01/2021 | Paydown | | 48,656 | 48,286 | 45,362 | 44,023 | .0 | 4,257 | .0 | 4,257 | .0 | 48,286 | .0 | 369 | 369 | 685 | 06/25/2047 | 1.D FM |
| 07401J-AA-6 | BSMF 2006-AR4 A1 - RMBS | | 06/25/2021 | Paydown | | 36,094 | 36,094 | 32,304 | 33,022 | .0 | 3,072 | .0 | 3,072 | .0 | 36,094 | .0 | .0 | .0 | 45 | 12/25/2036 | 1.D FM |
| 07401L-AA-1 | BSMF 2006-AR1 1A1 - CMO/RMBS | | 06/25/2021 | Paydown | | 36,507 | 36,507 | 34,590 | 34,378 | .0 | 2,128 | .0 | 2,128 | .0 | 36,507 | .0 | .0 | .0 | 47 | 07/25/2036 | 1.D FM |
| 07401N-AP-4 | BSMF 2006-AR5 2A1 - RMBS | | 06/25/2021 | Paydown | | 53,672 | 53,672 | 50,595 | 50,177 | .0 | 3,494 | .0 | 3,494 | .0 | 53,672 | .0 | .0 | .0 | 69 | 01/25/2037 | 1.D FM |
| 07401V-AP-6 | BSMF 2007-AR3 2A1 - RMBS | | 06/25/2021 | Paydown | | 22,749 | 22,749 | 21,576 | 21,330 | .0 | 1,419 | .0 | 1,419 | .0 | 22,749 | .0 | .0 | .0 | 25 | 04/25/2037 | 1.D FM |
| 09626R-AW-5 | BLUEM 2012-2 AR2 - CDO | C | 05/20/2021 | Paydown | | 330,486 | 330,486 | 328,503 | 328,640 | .0 | 1,846 | .0 | 1,846 | .0 | 330,486 | .0 | .0 | .0 | 2,083 | 11/20/2028 | 1.A FE |
| 09626U-AU-2 | BLUEM 131RR A1R - CDO | C | 05/26/2021 | Various | | 285,688 | 285,611 | 285,611 | 285,611 | .0 | .0 | .0 | .0 | .0 | 285,611 | .0 | 77 | 77 | 2,424 | 01/22/2029 | 1.A FE |
| 09857L-AP-3 | BOOKING HOLDINGS INC | | 04/02/2021 | Call @ 111.37 | | 350,803 | 315,000 | 314,943 | 314,951 | .0 | .3 | .0 | .3 | .0 | 314,954 | .0 | 35,849 | 35,849 | 6,099 | 04/13/2025 | 1.G FE |
| 12464Y-AB-5 | CBASS 2007-CB5 A2 - RMBS | | 06/25/2021 | Paydown | | 35,855 | 35,855 | 23,431 | 26,831 | .0 | 9,024 | .0 | 9,024 | .0 | 35,855 | .0 | .0 | .0 | 45 | 04/25/2037 | 1.D FM |
| 1248MB-AK-1 | CBASS 2007-CB2 A2D - RMBS | | 06/01/2021 | Paydown | | 13,178 | 13,178 | 7,578 | 8,744 | .0 | 4,434 | .0 | 4,434 | .0 | 13,178 | .0 | .0 | .0 | 229 | 02/25/2037 | 1.D FM |
| 12498N-AB-9 | CBASS 2006-CB2 AF2 - RMBS | | 06/01/2021 | Paydown | | 63,900 | 63,900 | 39,546 | 51,021 | .0 | 12,879 | .0 | 12,879 | .0 | 63,900 | .0 | .0 | .0 | 694 | 12/25/2036 | 1.D FM |
| 12498N-AC-7 | CBASS 2006-CB2 AF3 - RMBS | | 06/01/2021 | Paydown | | 21,798 | 21,798 | 14,495 | 17,661 | .0 | 4,137 | .0 | 4,137 | .0 | 21,798 | .0 | .0 | .0 | 230 | 12/25/2036 | 1.D FM |
| 12532C-AX-3 | CFORE 2017-C8 A2 - CMBS | | 06/01/2021 | Paydown | | 64,816 | 64,816 | 65,910 | .0 | .0 | (1,094) | .0 | (1,094) | .0 | 64,816 | .0 | .0 | .0 | 501 | 06/17/2050 | 1.D FM |
| 12544B-AA-1 | CWHL 2007-HY5 1A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 39,439 | 39,414 | 26,013 | 26,529 | .0 | 12,885 | .0 | 12,885 | .0 | 39,414 | .0 | 25 | 25 | 552 | 09/25/2037 | 1.D FM |
| 12564U-AA-4 | CIM 21NR3 A1 - RMBS | | 06/25/2021 | Paydown | | 47,003 | 47,003 | 47,003 | .0 | .0 | .0 | .0 | .0 | .0 | 47,003 | .0 | .0 | .0 | 153 | 06/25/2057 | 6. * |
| 12566U-AK-0 | CIMALT 2007-A2 110 - CMO/RMBS | | 06/01/2021 | Paydown | | 11,590 | 12,581 | 7,515 | 7,421 | .0 | 5,161 | .0 | 5,161 | .0 | 12,581 | .0 | (991) | (991) | 331 | 02/25/2037 | 1.D FM |
| 12591R-AX-8 | COMM 2014-CORE15 A2 - CMBS | | 04/01/2021 | Paydown | | 1,746,276 | 1,746,276 | 1,776,836 | .0 | .0 | (30,560) | .0 | (30,560) | .0 | 1,746,276 | .0 | .0 | .0 | 107,458 | 02/12/2047 | 1.D FM |
| | | | | CREDIT SUISSE SECURITIES | | | | | | | | | | | | | | | | | |
| 12591V-AF-8 | COMM 2014-CORE16 XA - CMBS | | 05/06/2021 | | | 349,119 | .0 | 571,158 | 378,204 | .0 | (47,321) | .0 | (47,321) | .0 | 330,883 | .0 | 18,236 | 18,236 | 63,987 | 04/12/2047 | 1.A FE |
| 12592X-AZ-9 | COMM 2015-CORE22 A2 - CMBS | | 05/01/2021 | Paydown | | 389,012 | 389,012 | 395,090 | 389,012 | .0 | .0 | .0 | .0 | .0 | 389,012 | .0 | .0 | .0 | 5,888 | 03/12/2048 | 1.D FM |
| 12596G-BA-6 | CSAIL 2018-C14 ASB - CMBS | | 06/24/2021 | BARCLAYS CAPITAL INC | | 1,680,527 | 1,500,000 | 1,544,994 | 1,531,587 | .0 | (3,260) | .0 | (3,260) | .0 | 1,528,327 | .0 | 152,200 | 152,200 | 37,054 | 11/17/2051 | 1.D FM |
| 12630D-AV-6 | COMM 2014-CORE14 A2 - CMBS | | 06/01/2021 | Paydown | | 80,871 | 80,871 | 82,260 | 82,193 | .0 | (1,322) | .0 | (1,322) | .0 | 80,871 | .0 | .0 | .0 | 1,509 | 02/12/2047 | 1.D FM |
| 12635F-AS-3 | CSAIL 2015-C3 A3 - CMBS | | 05/01/2021 | Paydown | | 149,775 | 149,775 | 158,316 | 158,441 | .0 | (8,666) | .0 | (8,666) | .0 | 149,775 | .0 | .0 | .0 | 2,151 | 08/17/2048 | 1.A FE |
| 126407-AA-3 | CSMC 21NQM1 A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 75,512 | 75,512 | 75,512 | .0 | .0 | .0 | .0 | .0 | .0 | 75,512 | .0 | .0 | .0 | 215 | 05/25/2065 | 1.A FE |
| | | | | MORGAN STANLEY & COMPANY | | | | | | | | | | | | | | | | | |
| 12654Y-AA-7 | CPTS 2019-CPT A - CMBS | | 04/27/2021 | | | 809,493 | 770,000 | 814,004 | 810,427 | .0 | (440) | .0 | (440) | .0 | 809,987 | .0 | (494) | (494) | 9,008 | 11/15/2039 | 1.D FM |
| 126650-BQ-2 | CYSPAS 2007 CTF - CMBS | | 06/10/2021 | Paydown | | 728 | 728 | 463 | 566 | .0 | 162 | .0 | 162 | .0 | 728 | .0 | .0 | .0 | 21 | 01/10/2030 | 2.B FE |
| 126650-BV-1 | CYSPAS 2010 CTF - ABS | | 06/10/2021 | Paydown | | 8,157 | 8,157 | 8,157 | 8,157 | .0 | .0 | .0 | .0 | .0 | 8,157 | .0 | .0 | .0 | 196 | 01/10/2033 | 2.B FE |
| 12666C-AE-3 | CWIL 2006-23 2A4 - RMBS | | 06/25/2021 | Paydown | | 144,780 | 144,780 | 136,998 | 137,519 | .0 | 7,261 | .0 | 7,261 | .0 | 144,780 | .0 | .0 | .0 | 203 | 03/25/2035 | 5.B FE |
| 12667G-7H-0 | CWALT 2005-46CB A14 - CMO/RMBS | | 06/01/2021 | Paydown | | 70,491 | 68,862 | 63,781 | 59,081 | .0 | 5,081 | .0 | 5,081 | .0 | 68,862 | .0 | 1,629 | 1,629 | 576 | 10/25/2035 | 6. FE |
| 12667G-ZB-2 | CWALT 2005-31 2A1 - CMO/RMBS | | 06/25/2021 | Paydown | | 27,427 | 27,427 | 26,296 | 26,419 | .0 | 1,008 | .0 | 1,008 | .0 | 27,427 | .0 | .0 | .0 | 92 | 08/25/2035 | 1.D FM |
| 12668B-AT-0 | CWALT 2005-84 1A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 17,860 | 17,658 | 8,522 | 8,691 | .0 | 8,967 | .0 | 8,967 | .0 | 17,658 | .0 | 202 | 202 | 152 | 02/25/2036 | 1.D FM |
| 12668B-E3-3 | CWALT 2006-0A6 A2 - CMO/RMBS | | 06/25/2021 | Paydown | | 53,173 | 53,173 | 50,948 | 51,320 | .0 | 1,853 | .0 | 1,853 | .0 | 53,173 | .0 | .0 | .0 | 113 | 07/25/2046 | 1.D FM |
| 126694-UN-6 | CWHL 2005-31 2A3 - CMO/RMBS | | 06/01/2021 | Paydown | | 9,709 | 9,359 | 5,457 | 5,295 | .0 | 4,064 | .0 | 4,064 | .0 | 9,359 | .0 | 350 | 350 | 102 | 01/25/2036 | 1.D FM |
| 126698-AC-3 | CWIL 2007-13 2A1 - RMBS | | 06/25/2021 | Paydown | | 2,955 | 2,955 | 2,125 | 2,363 | .0 | 593 | .0 | 593 | .0 | 2,955 | .0 | .0 | .0 | 13 | 02/25/2036 | 1.D FM |
| 12669G-YY-1 | CWHL 2005-9 1A1 - CMO/RMBS | | 06/25/2021 | Paydown | | 38,867 | 38,867 | 27,625 | 29,487 | .0 | 9,980 | .0 | 9,980 | .0 | 38,867 | .0 | .0 | .0 | 112 | 05/25/2035 | 1.D FM |
| 129890-AA-7 | CALI 19101C A - CMBS | | 04/26/2021 | J P MORGAN SECURITIES | | 782,717 | 695,000 | 802,291 | 796,997 | .0 | (3,745) | .0 | (3,745) | .0 | 793,251 | .0 | (10,535) | (10,535) | 11,153 | 03/11/2039 | 1.D FM |
| 152314-PP-9 | CXHE 2005-D M3 - RMBS | | 06/25/2021 | Paydown | | 194,688 | 194,688 | 194,018 | 193,309 | .0 | 1,378 | .0 | 1,378 | .0 | 194,688 | .0 | .0 | .0 | 677 | 10/25/2035 | 1.D FM |
| 161175-BJ-2 | CHARTER COMMUNICATIONS OPERATING LLC | | 04/06/2021 | GOLDMAN SACHS AND CO. | | 423,790 | 390,000 | 358,574 | 365,322 | .0 | 780 | .0 | 780 | .0 | 366,102 | .0 | 57,688 | 57,688 | 9,466 | 02/15/2028 | 2.C FE |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|--------------------------------------|--------------|------------------|------------------------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| 161175-BK-9 | CHARTER COMMUNICATIONS OPERATING LLC | | 04/06/2021 | CITIGROUP GLOBAL MARKETS INC. | | 342,786 | 310,000 | 308,031 | 308,544 | .0 | .32 | .0 | .32 | .0 | 308,576 | .0 | 34,210 | 34,210 | 7,342 | 03/15/2028 | 2.C FE |
| 161175-BR-4 | CHARTER COMMUNICATIONS OPERATING LLC | | 04/06/2021 | BARCLAYS CAPITAL INC. | | 375,463 | 325,000 | 362,723 | 358,482 | .0 | (.971) | .0 | (.971) | .0 | 357,511 | .0 | 17,952 | 17,952 | 8,571 | 03/30/2029 | 2.C FE |
| 16163C-AB-8 | CHASE 06A1 1A2 - CMO/RMBS | | 06/01/2021 | Paydown | | 3,048 | 2,611 | 1,750 | 1,836 | .0 | .776 | .0 | .776 | .0 | 2,611 | .0 | .437 | .437 | .34 | 09/25/2036 | 1.D FM |
| 172967-LQ-2 | CITIGROUP INC. | | 06/09/2021 | | | 1,288,500 | 1,250,000 | 1,215,450 | 1,235,573 | .0 | 3,416 | .0 | 3,416 | .0 | 1,238,989 | .0 | 49,511 | 49,511 | 21,000 | 10/27/2022 | 1.G FE |
| 17307G-2Q-0 | CMLTI 2006-WFHE1 M3 - RMBS | | 06/25/2021 | Paydown | | 214,955 | 214,955 | 214,820 | 214,388 | .0 | .567 | .0 | .567 | .0 | 214,955 | .0 | .0 | .0 | .598 | 01/25/2036 | 1.D FM |
| 17307G-E2-0 | CMLTI 2005-8 11A - CMO/RMBS | | 06/01/2021 | Paydown | | 27,958 | 26,648 | 18,787 | 18,799 | .0 | 7,849 | .0 | 7,849 | .0 | 26,648 | .0 | 1,310 | 1,310 | .302 | 10/25/2035 | 1.D FM |
| 17307G-TM-0 | CMLTI 2005-3 2A4 - CMO/RMBS | | 06/01/2021 | Paydown | | 44,920 | 46,223 | 42,017 | 40,935 | .0 | 5,288 | .0 | 5,288 | .0 | 46,223 | .0 | (1,303) | (1,303) | .569 | 08/25/2035 | 1.D FM |
| 17309F-AA-6 | CMLTI 2006-AR5 11A - CMO/RMBS | | 06/01/2021 | Paydown | | 39,231 | 30,561 | 26,101 | 25,688 | .0 | 4,873 | .0 | 4,873 | .0 | 30,561 | .0 | 8,670 | 8,670 | .334 | 07/25/2036 | 1.D FM |
| 17309L-AF-2 | CMLTI 2006-HE2 M1 - RMBS | | 06/25/2021 | Paydown | | 135,354 | 135,354 | 130,786 | 133,338 | .0 | 2,016 | .0 | 2,016 | .0 | 135,354 | .0 | .0 | .0 | .218 | 08/25/2036 | 1.D FM |
| 17310E-AE-8 | CRM5I 2006-2 A5 - RMBS | | 06/01/2021 | Paydown | | 25,121 | 25,121 | 18,401 | 21,737 | .0 | 3,384 | .0 | 3,384 | .0 | 25,121 | .0 | .0 | .0 | .506 | 09/25/2036 | 1.D FM |
| 17311Y-AC-7 | CBASS 2007-CB3 A3 - RMBS | | 06/01/2021 | Paydown | | 25,167 | 25,167 | 13,399 | 13,579 | .0 | 11,588 | .0 | 11,588 | .0 | 25,167 | .0 | .0 | .0 | .164 | 03/25/2037 | 1.D FM |
| 19688B-AA-2 | COLT 211R A1 - CMO/RMBS | | 06/25/2021 | Paydown | | 129,346 | 129,346 | 129,345 | .0 | .0 | .0 | .0 | .0 | .0 | 129,346 | .0 | .0 | .0 | .367 | 09/01/2050 | 1.A FE |
| 20825C-AX-2 | CONOCOPHILLIPS | | 04/28/2021 | | | 313,085 | 275,000 | 302,247 | 300,734 | .0 | (1,001) | .0 | (1,001) | .0 | 299,733 | .0 | 13,352 | 13,352 | 8,651 | 08/15/2028 | 1.G FE |
| 21079N-AA-9 | UAL 2007-1 A - ABS | | 04/19/2021 | Paydown | | 22,385 | 22,385 | 7,611 | 21,385 | .0 | 1,000 | .0 | 1,000 | .0 | 22,385 | .0 | .0 | .0 | .670 | 10/19/2023 | 2.C FE |
| 21872U-AC-8 | CAFL 201 A2 - CMBS | | 04/26/2021 | | | 578,616 | 575,000 | 574,982 | 574,983 | .0 | .0 | .0 | .0 | .0 | 574,983 | .0 | 3,633 | 3,633 | 5,391 | 03/15/2050 | 1.A FE |
| 21873C-AC-7 | CAFL 203 XA - CMBS | | 06/15/2021 | Adjustment | | (44,147) | 73,147 | 35,673 | (14,425) | .0 | (34,860) | .0 | (34,860) | .0 | (49,284) | .0 | 5,137 | 5,137 | (.360) | 08/15/2053 | 1.A FE |
| 225410-NE-1 | CSFB 2005-11 1A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 8,994 | 8,995 | 4,120 | 3,322 | .0 | 5,673 | .0 | 5,673 | .0 | 8,995 | .0 | .0 | .0 | .221 | 12/25/2035 | 1.D FM |
| 22942M-BE-5 | CSMC 2006-8 4A1 - CMO/RMBS | | 05/01/2021 | Paydown | | 61 | 42 | 20 | 13 | 13 | .16 | .0 | .29 | .0 | 42 | .0 | 19 | 19 | .1 | 10/25/2021 | 1.D FM |
| 23307C-AA-3 | DBWIF 2016-85T A - CMBS | | 04/16/2021 | BANC OF AMERICA/FIXED INCOME | | 884,875 | 800,000 | 890,000 | 887,543 | .0 | (4,273) | .0 | (4,273) | .0 | 883,270 | .0 | 1,605 | 1,605 | 11,710 | 12/11/2036 | 1.D FM |
| 23332Q-AC-7 | DSLA 2006AR2 2AA - RMBS | | 06/21/2021 | Paydown | | 37,841 | 37,841 | 28,023 | 30,799 | .0 | 7,042 | .0 | 7,042 | .0 | 37,841 | .0 | .0 | .0 | .50 | 10/19/2036 | 1.D FM |
| 23332U-AA-2 | DSLA 2004-AR1 A1A - CMO/RMBS | | 06/21/2021 | Paydown | | 13,393 | 13,393 | 9,321 | 9,967 | .0 | 3,427 | .0 | 3,427 | .0 | 13,393 | .0 | .0 | .0 | .49 | 09/19/2044 | 1.D FM |
| 23332U-DU-5 | DSLA 2005-AR3 2AA - CMO/RMBS | | 06/21/2021 | Paydown | | 30,901 | 30,901 | 21,245 | 23,386 | .0 | 7,515 | .0 | 7,515 | .0 | 30,901 | .0 | .0 | .0 | .47 | 07/19/2045 | 1.D FM |
| 23332U-FV-1 | DSLA 2005-AR6 2AA - RMBS | | 06/21/2021 | Paydown | | 16,357 | 16,357 | 12,171 | 12,870 | .0 | 3,487 | .0 | 3,487 | .0 | 16,357 | .0 | .0 | .0 | .29 | 10/19/2045 | 1.D FM |
| 23333Y-AC-9 | DSLA 2007-AR1 2AA - RMBS | | 06/21/2021 | Paydown | | 13,565 | 13,565 | 10,767 | 11,057 | .0 | 2,507 | .0 | 2,507 | .0 | 13,565 | .0 | .0 | .0 | .13 | 03/19/2037 | 1.D FM |
| 25150P-AA-7 | DBALT 2006-AR4 A1 - RMBS | | 06/25/2021 | Paydown | | 16,134 | 16,134 | 9,196 | 7,701 | .0 | 8,433 | .0 | 8,433 | .0 | 16,134 | .0 | .0 | .0 | .39 | 12/25/2036 | 1.D FM |
| 25151K-AC-3 | DBALT 2007-3 2A1 - RMBS | | 06/25/2021 | Paydown | | 111,723 | 100,928 | 94,809 | .0 | .0 | 6,119 | .0 | 6,119 | .0 | 100,928 | .0 | 10,795 | 10,795 | 228 | 10/25/2047 | 1.D FM |
| 25278X-AN-9 | DIAMONDBACK ENERGY INC | | 04/06/2021 | DEUTSCHE BANK SECURITIES INC. | | 338,985 | 325,000 | 318,337 | 318,628 | .0 | 161 | .0 | 161 | .0 | 318,789 | .0 | 20,196 | 20,196 | 4,013 | 12/01/2029 | 2.C FE |
| 26249B-AQ-4 | DRSLF 30 AR - CDO | | 05/17/2021 | Paydown | | 21,294 | 21,294 | 21,294 | 21,294 | .0 | .0 | .0 | .0 | .0 | 21,294 | .0 | .0 | .0 | .111 | 11/15/2028 | 1.A FE |
| 26875P-AU-5 | EOG RESOURCES INC | | 04/28/2021 | Keybank | | 346,572 | 300,000 | 299,880 | 299,887 | .0 | .3 | .0 | .3 | .0 | 299,891 | .0 | 46,681 | 46,681 | 7,109 | 04/15/2030 | 1.G FE |
| 278865-BF-6 | ECOLAB INC | | 04/20/2021 | JANE STREET EXECUTION SERVICES LLC | | 739,672 | 800,000 | 799,536 | 799,551 | .0 | .13 | .0 | .13 | .0 | 799,564 | .0 | (59,892) | (59,892) | 7,193 | 01/30/2031 | 1.G FE |
| 29429E-AB-7 | CGOMT 2016-P4 A2 - CMBS | | 06/01/2021 | Paydown | | 462,268 | 462,268 | 463,785 | .0 | (1,517) | .0 | .0 | (1,517) | .0 | 462,268 | .0 | .0 | .0 | .944 | 07/12/2049 | 1.A FE |
| 30247D-AD-3 | FFML 2006-FF13 A2C - RMBS | | 06/25/2021 | Paydown | | 70,050 | 70,050 | 47,781 | 53,921 | .0 | 16,130 | .0 | 16,130 | .0 | 70,050 | .0 | .0 | .0 | .126 | 10/25/2036 | 1.D FM |
| 30290M-AN-7 | FREMF 2012-K19 B - CMBS | | 06/22/2021 | CANTOR | | 1,023,125 | 1,000,000 | 1,053,750 | 1,014,235 | .0 | (6,354) | .0 | (6,354) | .0 | 1,007,881 | .0 | 15,244 | 15,244 | 22,883 | 05/25/2045 | 1.D FM |
| 32029A-AE-7 | FFML 2006-FF18 A2D - RMBS | | 06/25/2021 | Paydown | | 19,796 | 19,796 | 8,611 | 12,358 | .0 | 7,438 | .0 | 7,438 | .0 | 19,796 | .0 | .0 | .0 | .28 | 12/25/2037 | 1.D FM |
| 32029G-AD-6 | FFML 2007-FF2 A2C - RMBS | | 06/25/2021 | Paydown | | 11,361 | 11,361 | 5,981 | 6,085 | .0 | 5,275 | .0 | 5,275 | .0 | 11,361 | .0 | .0 | .0 | .13 | 03/25/2037 | 1.D FM |
| 32051G-A8-8 | FHAM5 2005-AA10 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 20,990 | 21,269 | 18,344 | 19,143 | .0 | 2,125 | .0 | 2,125 | .0 | 21,269 | .0 | (278) | (278) | .169 | 12/25/2035 | 1.D FM |
| 32051G-CB-9 | FHAM5 2004-AA6 A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 10,156 | 10,156 | 9,851 | 9,777 | .0 | 379 | .0 | 379 | .0 | 10,156 | .0 | .0 | .0 | .111 | 01/25/2035 | 1.D FM |
| 32051G-LU-7 | FHAM5 2005-AA3 3A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 25,461 | 26,669 | 26,585 | 26,602 | .0 | .67 | .0 | .67 | .0 | 26,669 | .0 | (1,208) | (1,208) | .271 | 05/25/2035 | 2.B FM |
| 32051G-SM-8 | FHAM5 2005-AA7 1A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 29,040 | 29,065 | 23,143 | 23,608 | .0 | 5,457 | .0 | 5,457 | .0 | 29,065 | .0 | (25) | (25) | .256 | 09/25/2035 | 1.D FM |
| 32051G-SQ-9 | FHAM5 2005-AA7 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 29,645 | 29,883 | 26,291 | 25,827 | .0 | 4,056 | .0 | 4,056 | .0 | 29,883 | .0 | (238) | (238) | .313 | 09/25/2035 | 1.D FM |
| 32051G-TX-3 | FHASI 2005-AR4 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 39,904 | 39,993 | 32,541 | 32,713 | .0 | 7,280 | .0 | 7,280 | .0 | 39,993 | .0 | (88) | (88) | .487 | 10/25/2035 | 1.D FM |
| 32053E-AA-6 | FHASI 2007-AR1 1A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 6,466 | 6,124 | 3,835 | 3,821 | .672 | 1,630 | .0 | 2,302 | .0 | 6,124 | .0 | .342 | .342 | .93 | 05/26/2037 | 1.D FM |
| 32055G-AB-7 | FHASI 2007-AR2 1A2 - CMO/RMBS | | 06/01/2021 | Paydown | | 17,644 | 17,662 | 11,215 | 11,553 | 1,482 | 4,626 | .0 | 6,108 | .0 | 17,662 | .0 | (18) | (18) | .227 | 08/25/2037 | 1.D FM |
| 32056J-AA-2 | FHASI 2007-AR3 1A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 5,816 | 6,423 | 4,321 | 3,306 | .0 | 3,117 | .0 | 3,117 | .0 | 6,423 | .0 | (607) | (607) | .83 | 11/25/2037 | 1.D FM |
| 34719R-AA-9 | FCRE 181 A1 - CDO | | 06/23/2021 | Paydown | | 10,462 | 10,358 | 10,298 | .0 | .0 | .0 | .0 | .0 | .0 | 10,462 | .0 | .0 | .0 | .67 | 11/23/2035 | 1.A FE |
| 36192K-AT-4 | GMS 2012-GCJ7 A4 - CMBS | | 06/01/2021 | Paydown | | 595,306 | 595,306 | 597,910 | .0 | .0 | (2,604) | .0 | (2,604) | .0 | 595,306 | .0 | .0 | .0 | 4,118 | 05/12/2045 | 1.D FM |
| 36229Q-AC-2 | GSR 2007-AR1 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 1,165 | 1,140 | .602 | .599 | .0 | .541 | .0 | .0 | .0 | 1,140 | .0 | 25 | 25 | .15 | 03/25/2037 | 1.D FM |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|-------------------------------|--------------|------------------|------------------------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| 362341-4F-3 | GSR 2006-AR1 3A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 20,588 | 20,559 | 8,098 | 16,404 | 0 | 4,155 | 0 | 4,155 | 0 | 20,559 | 0 | 29 | 29 | 268 | 01/25/2036 | 1.D FM |
| 362341-QS-1 | FFML 2005-FF8 M2 - RMBS | | 06/25/2021 | Paydown | | 270,040 | 270,040 | 216,538 | 229,169 | 0 | 40,871 | 0 | 40,871 | 0 | 270,040 | 0 | 0 | 0 | 975 | 09/25/2035 | 1.D FM |
| 362631-AA-1 | GSR 2006-0A1 1A1 - RMBS | | 06/25/2021 | Paydown | | 94,840 | 94,840 | 33,935 | 0 | 0 | 60,905 | 0 | 60,905 | 0 | 94,840 | 0 | 0 | 0 | 168 | 08/25/2046 | 6.FE |
| 362977-AB-8 | GSR 2006-AR2 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 89,505 | 89,505 | 74,022 | 69,941 | 4,442 | 15,122 | 0 | 19,564 | 0 | 89,505 | 0 | 0 | 0 | 1,085 | 04/25/2036 | 1.D FM |
| 369604-BD-4 | GENERAL ELECTRIC CO | | 05/28/2021 | Corporate Action | | 98,114 | 100,000 | 96,815 | 99,004 | 0 | 316 | 0 | 316 | 0 | 99,004 | 0 | (890) | (890) | 6,800 | 10/09/2022 | 2.B FE |
| 37952U-AE-3 | SEACO 2014-1 A2 - RMBS | D | 06/17/2021 | Paydown | | 16,750 | 16,750 | 16,746 | 16,748 | 0 | 2 | 0 | 2 | 0 | 16,750 | 0 | 0 | 0 | 216 | 07/17/2029 | 1.G FE |
| 38021B-AG-5 | GOAL 2006-1 B - ABS | | 05/25/2021 | Paydown | | 7,356 | 7,356 | 6,455 | 6,111 | 0 | 1,245 | 0 | 1,245 | 0 | 7,356 | 0 | 0 | 0 | 24 | 08/25/2042 | 1.E FE |
| 38148Y-AC-2 | GOLDMAN SACHS GROUP INC | | 05/03/2021 | CITIGROUP GLOBAL MARKETS INC | | 505,880 | 500,000 | 487,620 | 494,305 | 0 | 1,042 | 0 | 1,042 | 0 | 495,347 | 0 | 10,533 | 10,533 | 7,390 | 10/31/2022 | 1.F FE |
| 38406J-AA-6 | GRACE 20GROE A - CMBS | | 04/26/2021 | Citigroup (SSB) | | 702,871 | 700,000 | 720,954 | 720,726 | 0 | (621) | 0 | (621) | 0 | 720,105 | 0 | (17,234) | (17,234) | 6,663 | 12/10/2040 | 1.D FM |
| 393505-QZ-8 | GT 1996-9 M1 - ABS | | 06/15/2021 | Paydown | | 73,997 | 73,997 | 81,212 | 75,489 | 0 | (1,493) | 0 | (1,493) | 0 | 73,997 | 0 | 0 | 0 | 2,346 | 08/15/2037 | 5.B FE |
| 39538W-FH-6 | GPWF 2006-AR1 A1A - RMBS | | 06/25/2021 | Paydown | | 115,187 | 115,187 | 107,562 | 108,760 | 0 | 6,427 | 0 | 6,427 | 0 | 115,187 | 0 | 0 | 0 | 329 | 02/25/2036 | 1.D FM |
| 39539K-AG-8 | GPWF 2007-AR1 3A2 - RMBS | | 06/25/2021 | Paydown | | 50,323 | 50,294 | 19,866 | 37,878 | 0 | 12,416 | 0 | 12,416 | 0 | 50,294 | 0 | 29 | 29 | 60 | 02/25/2037 | 1.D FM |
| 39539L-AH-4 | GPWF 2007-AR2 2A1 - CMO/RMBS | | 06/25/2021 | Paydown | | 151,734 | 151,666 | 146,291 | 101,455 | 0 | 5,205 | 0 | 5,205 | 0 | 151,666 | 0 | 69 | 69 | 165 | 05/25/2037 | 5.C FE |
| 404280-CF-4 | HSBC HOLDINGS PLC | C | 04/16/2021 | SMRD | | 235,700 | 200,000 | 199,750 | 199,765 | 0 | 6 | 0 | 6 | 0 | 199,771 | 0 | 35,929 | 35,929 | 5,500 | 03/31/2030 | 1.F FE |
| 40431L-AB-4 | HALO 2007-AR1 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 31,612 | 31,612 | 19,788 | 21,323 | 0 | 10,289 | 0 | 10,289 | 0 | 31,612 | 0 | 0 | 0 | 342 | 01/25/2037 | 1.D FM |
| 41161P-TN-3 | HVMLT 2005-10 2AA - CMO/RMBS | | 04/19/2021 | Paydown | | 66,829 | 66,829 | 59,770 | 60,027 | 0 | 6,802 | 0 | 6,802 | 0 | 66,829 | 0 | 0 | 0 | 165 | 11/19/2035 | 1.D FM |
| 41161P-TN-3 | HVMLT 2005-10 2AA - CMO/RMBS | | 06/21/2021 | Paydown | | 40,082 | 40,082 | 35,849 | 36,003 | 0 | 4,080 | 0 | 4,080 | 0 | 40,082 | 0 | 0 | 0 | 133 | 11/19/2035 | 2.B FM |
| 41164Y-AA-9 | HVMLT 2007-4 1A1 - RMBS | | 06/21/2021 | Paydown | | 79,611 | 78,920 | 74,974 | 76,170 | 0 | 2,749 | 0 | 2,749 | 0 | 78,920 | 0 | 691 | 691 | 109 | 07/20/2037 | 1.D FM |
| 41165B-AA-8 | HVMLT 2007-6 1AA - RMBS | | 06/21/2021 | Paydown | | 58,627 | 58,598 | 53,911 | 53,933 | 0 | 4,666 | 0 | 4,666 | 0 | 58,598 | 0 | 29 | 29 | 77 | 08/19/2037 | 1.D FM |
| 42809H-AG-2 | HESS CORP | | 04/28/2021 | RBC Capital Markets LLC | | 319,606 | 290,000 | 310,019 | 307,599 | 0 | (873) | 0 | (873) | 0 | 306,726 | 0 | 12,881 | 12,881 | 7,240 | 04/01/2027 | 3.A FE |
| 43300L-AA-8 | HILT 2016-HHV A - CMBS | | 05/04/2021 | WELLS FARGO SECURITIES LLC | | 697,600 | 640,000 | 629,750 | 630,704 | 0 | 466 | 0 | 466 | 0 | 631,170 | 0 | 66,430 | 66,430 | 10,248 | 11/05/2038 | 1.D FM |
| 44040J-AA-6 | HORZN 2019-2 A - ABS | C | 06/15/2021 | Paydown | | 11,775 | 11,775 | 11,775 | 11,774 | 0 | 1 | 0 | 1 | 0 | 11,775 | 0 | 0 | 0 | 237 | 11/15/2039 | 1.G FE |
| 44329E-AC-5 | HALO 2007-AR2 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 11,807 | 11,874 | 7,242 | 6,737 | 0 | 5,137 | 0 | 5,137 | 0 | 11,874 | 0 | (66) | (66) | 183 | 09/25/2037 | 1.D FM |
| 44421G-AA-1 | HY 2019-30HY A - CMBS | | 04/29/2021 | MORGAN STANLEY & COMPANY | | 850,916 | 790,000 | 836,473 | 831,120 | 0 | (1,474) | 0 | (1,474) | 0 | 829,646 | 0 | 21,270 | 21,270 | 10,555 | 07/12/2039 | 1.D FM |
| 44421L-AA-0 | HY 2016-10HY A - CMBS | | 04/13/2021 | DEUTSCHE BANK SECURITIES, INC. | | 767,112 | 725,000 | 679,008 | 690,901 | 0 | 1,548 | 0 | 1,548 | 0 | 692,450 | 0 | 74,663 | 74,663 | 7,593 | 08/12/2038 | 1.D FM |
| 44965L-AA-2 | ILPT 2019-SURF A - CMBS | | 05/04/2021 | MORGAN STANLEY & COMPANY | | 347,998 | 305,000 | 349,106 | 347,462 | 0 | (1,681) | 0 | (1,681) | 0 | 345,782 | 0 | 2,216 | 2,216 | 5,443 | 02/13/2041 | 1.D FM |
| 449786-AY-8 | JNG BANK NV | C | 04/28/2021 | JANE STREET EXECUTION SERVICES LLC | | 1,366,659 | 1,225,000 | 1,219,402 | 1,223,207 | 0 | 200 | 0 | 200 | 0 | 1,223,407 | 0 | 143,252 | 143,252 | 42,433 | 09/25/2023 | 2.A FE |
| 45254N-KR-7 | IMM 2004-8 2A1 - RMBS | | 06/25/2021 | Paydown | | 91,309 | 91,309 | 90,063 | 88,568 | 0 | 2,742 | 0 | 2,742 | 0 | 91,309 | 0 | 0 | 0 | 290 | 10/25/2034 | 1.D FM |
| 45254N-ML-8 | IMM 2005-1 1A1 - RMBS | | 06/25/2021 | Paydown | | 9,522 | 9,522 | 7,118 | 7,537 | 0 | 1,985 | 0 | 1,985 | 0 | 9,522 | 0 | 0 | 0 | 25 | 04/25/2035 | 1.D FM |
| 45254N-NP-8 | IMM 2005-3 A1 - RMBS | | 06/25/2021 | Paydown | | 12,560 | 12,560 | 8,577 | 9,249 | 0 | 3,311 | 0 | 3,311 | 0 | 12,560 | 0 | 0 | 0 | 30 | 08/25/2035 | 1.D FM |
| 45254N-QQ-3 | IMM 2005-6 2A1 - RMBS | | 06/25/2021 | Paydown | | 48,350 | 48,350 | 47,625 | 46,867 | 0 | 1,483 | 0 | 1,483 | 0 | 48,350 | 0 | 0 | 0 | 185 | 10/25/2035 | 1.D FM |
| 452570-AA-2 | IMSA 2007-2 1AA - RMBS | | 06/25/2021 | Paydown | | 19,145 | 21,807 | 15,544 | 14,824 | 0 | 6,983 | 0 | 6,983 | 0 | 21,807 | 0 | (2,662) | (2,662) | 21 | 05/26/2037 | 1.D FM |
| 45257E-AC-8 | IMSA 2006-5 1AC - RMBS | | 06/25/2021 | Paydown | | 2,484 | 2,031 | 2,063 | 2,421 | 0 | 421 | 0 | 421 | 0 | 2,484 | 0 | 0 | 0 | 4 | 02/25/2037 | 1.D FM |
| 45660G-AL-4 | INDX 2006-AR19 5A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 40,328 | 39,227 | 36,579 | 33,636 | 0 | 5,591 | 0 | 5,591 | 0 | 39,227 | 0 | 1,101 | 1,101 | 565 | 08/25/2036 | 1.D FM |
| 45660L-SG-4 | INDX 2006-AR3 21A - CMO/RMBS | | 06/01/2021 | Paydown | | 44,567 | 41,891 | 33,449 | 31,463 | 0 | 10,428 | 0 | 10,428 | 0 | 41,891 | 0 | 2,676 | 2,676 | 564 | 03/25/2036 | 1.D FM |
| 45660L-F3-8 | INDX 2005-AR23 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 22,947 | 21,225 | 18,227 | 18,479 | 0 | 2,746 | 0 | 2,746 | 0 | 21,225 | 0 | 1,722 | 1,722 | 239 | 11/25/2035 | 1.D FM |
| 45660L-GR-4 | INDX 2005-AR5 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 27,303 | 27,226 | 23,415 | 23,991 | 0 | 3,235 | 0 | 3,235 | 0 | 27,226 | 0 | 76 | 76 | 287 | 05/25/2035 | 1.D FM |
| 45660L-R3-5 | INDX 2005-AR25 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 31,900 | 30,978 | 22,899 | 23,828 | 0 | 7,150 | 0 | 7,150 | 0 | 30,978 | 0 | 922 | 922 | 371 | 12/25/2035 | 1.D FM |
| 45660L-RX-9 | INDX 2005-AR14 2AA - CMO/RMBS | | 06/25/2021 | Paydown | | 113,061 | 113,061 | 106,910 | 107,343 | 0 | 5,718 | 0 | 5,718 | 0 | 113,061 | 0 | 0 | 0 | 299 | 08/27/2035 | 1.D FM |
| 45660L-XA-2 | INDX 2005-AR19 A1 - CMO/RMBS | | 05/01/2021 | Paydown | | 17,680 | 17,278 | 15,013 | 14,103 | 0 | 3,176 | 0 | 3,176 | 0 | 17,278 | 0 | 402 | 402 | 175 | 10/25/2035 | 1.D FM |
| 456612-AC-4 | INDX 2006-AR6 2AA - RMBS | | 06/25/2021 | Paydown | | 42,169 | 63,035 | 57,677 | 56,775 | 0 | 6,260 | 0 | 6,260 | 0 | 63,035 | 0 | (20,866) | (20,866) | 138 | 06/25/2046 | 1.D FM |
| 456618-AF-4 | INDX 2006-AR8 A3A - RMBS | | 06/25/2021 | Paydown | | 24,583 | 24,583 | 13,582 | 18,782 | 0 | 5,801 | 0 | 5,801 | 0 | 24,583 | 0 | 0 | 0 | 56 | 07/25/2046 | 1.D FM |
| 45661E-AV-6 | INDX 2006-AR4 A1A - RMBS | | 06/25/2021 | Paydown | | 58,034 | 58,034 | 48,392 | 48,402 | 0 | 9,632 | 0 | 9,632 | 0 | 58,034 | 0 | 0 | 0 | 128 | 05/25/2046 | 1.D FM |
| 45661E-GG-3 | INDX 2006-AR9 3A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 20,064 | 20,064 | 18,358 | 18,281 | 0 | 1,783 | 0 | 1,783 | 0 | 20,064 | 0 | 0 | 0 | 251 | 06/25/2036 | 1.D FM |
| 45661K-AG-5 | INDX 2006-AR11 3A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 27,444 | 26,763 | 20,778 | 19,178 | 0 | 7,585 | 0 | 7,585 | 0 | 26,763 | 0 | 681 | 681 | 341 | 06/25/2036 | 1.D FM |
| 456687-AD-4 | INDX 2007-FLX4 2A2 - RMBS | | 06/25/2021 | Paydown | | 61,209 | 61,209 | 58,760 | 59,223 | 0 | 1,986 | 0 | 1,986 | 0 | 61,209 | 0 | 0 | 0 | 89 | 07/25/2037 | 1.D FM |
| 45668R-AA-6 | INDX 2007-FLX2 A1A - RMBS | | 06/25/2021 | Paydown | | 75,935 | 75,935 | 70,620 | 70,620 | 0 | 5,315 | 0 | 5,315 | 0 | 75,935 | 0 | 0 | 0 | 44 | 04/25/2037 | 5.B FE |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|----------------------------------|--------------|------------------|---------------------------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| 45668R-AC-2 | INDX 2007-FLX2 A1C - RMBS | | 06/25/2021 | Paydown | | 55,482 | 55,482 | 49,587 | 50,164 | .0 | 5,318 | .0 | 5,318 | .0 | 55,482 | .0 | .0 | .0 | .67 | 04/25/2037 | 1.D FM |
| 45669A-AB-0 | INDA 2007-AR1 A2 - CMO/RMBS | | 06/01/2021 | Paydown | | 10,619 | 9,180 | 7,250 | 7,195 | .0 | 1,986 | .0 | 1,986 | .0 | 9,180 | .0 | 1,439 | 1,439 | .102 | 03/25/2037 | 1.D FM |
| 45670N-AA-1 | INDA 2007-AR7 1A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 27,317 | 27,317 | 21,854 | 23,482 | .0 | 3,836 | .0 | 3,836 | .0 | 27,317 | .0 | .0 | .0 | .337 | 11/25/2037 | 1.D FM |
| 46590R-AB-5 | JPMCC 2016-JP3 A2 - CMBS | | 06/01/2021 | Paydown | | 1,912 | 1,912 | 1,922 | .0 | .0 | (10) | .0 | (10) | .0 | 1,912 | .0 | .0 | .0 | .7 | 08/17/2049 | 1.D FM |
| 46620J-AA-9 | HENDR 171 A - RMBS | | 06/15/2021 | Paydown | | 5,037 | 5,037 | 5,033 | 5,034 | .0 | .3 | .0 | .3 | .0 | 5,037 | .0 | .0 | .0 | .89 | 08/16/2060 | 1.A FE |
| 466275-AB-0 | JPALT 2007-S1 A2 - RMBS | | 06/25/2021 | Paydown | | 121,624 | 121,624 | 116,839 | 116,754 | .0 | 4,870 | .0 | 4,870 | .0 | 121,624 | .0 | .0 | .0 | .234 | 06/25/2037 | 1.D FM |
| 46628L-AC-2 | JPMIT 2006-A4 1A3 - CMO/RMBS | | 06/01/2021 | Paydown | | 72,211 | 72,232 | 66,589 | 62,009 | .0 | 10,222 | .0 | 10,222 | .0 | 72,232 | .0 | (21) | (21) | .938 | 06/25/2036 | 1.D FM |
| 46628R-AF-2 | JPMAC 2006-ACC1 M1 - RMBS | | 06/25/2021 | Paydown | | 106,139 | 106,139 | 103,220 | 104,640 | .0 | 1,499 | .0 | 1,499 | .0 | 106,139 | .0 | .0 | .0 | .170 | 05/25/2036 | 1.D FM |
| 46629C-AD-9 | JPMIT 2006-A5 2A3 - CMO/RMBS | | 06/01/2021 | Paydown | | 19,724 | 19,724 | 15,285 | 14,546 | .0 | 5,178 | .0 | 5,178 | .0 | 19,724 | .0 | .0 | .0 | .264 | 08/25/2036 | 1.D FM |
| 46630B-AA-4 | JPMAC 2006-WMC4 A1A - RMBS | | 06/25/2021 | Paydown | | 60,690 | 60,690 | 46,238 | 46,079 | .0 | 14,611 | .0 | 14,611 | .0 | 60,690 | .0 | .0 | .0 | .62 | 12/25/2036 | 6. FE |
| 46630P-BB-0 | JPMIT 2007-A2 4A2 - CMO/RMBS | | 06/01/2021 | Paydown | | 35,072 | 35,072 | 31,781 | 29,399 | .0 | 5,673 | .0 | 5,673 | .0 | 35,072 | .0 | .0 | .0 | .445 | 04/25/2037 | 1.D FM |
| 46630U-AE-4 | JPMIT 2007-A3 2A3 - CMO/RMBS | | 06/01/2021 | Paydown | | 4,810 | 4,810 | 3,750 | 3,484 | .0 | 1,327 | .0 | 1,327 | .0 | 4,811 | .0 | .0 | .0 | .62 | 05/25/2037 | 1.D FM |
| 46631J-AA-6 | JPMIT 2007-A4 1A1 - CDO/CMO/RMBS | | 06/01/2021 | Paydown | | 14,244 | 12,607 | 9,613 | 10,477 | .0 | 2,130 | .0 | 2,130 | .0 | 12,607 | .0 | 1,637 | 1,637 | .178 | 06/25/2037 | 1.D FM |
| 46639N-AR-2 | JPMBB 2013-C12 ASB - CMBS | | 06/25/2021 | Various Amherst Pierpont | | 578,595 | 572,746 | 573,724 | 572,697 | .0 | (142) | .0 | (142) | .0 | 572,555 | .0 | 6,040 | 6,040 | .9307 | 07/17/2045 | 1.D FM |
| 46640L-AJ-1 | JPMBB 2013-C14 B - CMBS | | 06/09/2021 | Securities | | 1,089,129 | 1,050,000 | 1,070,672 | .0 | .0 | (1,417) | .0 | (1,417) | .0 | 1,069,254 | .0 | 19,874 | 19,874 | .9507 | 08/17/2046 | 1.D FM |
| 46642C-BK-5 | JPMCC 2014-C20 ASB - CMBS | | 06/24/2021 | Various | | 364,861 | 351,873 | 354,388 | 353,030 | .0 | (298) | .0 | (298) | .0 | 352,732 | .0 | 12,128 | 12,128 | .6763 | 07/17/2047 | 1.D FM |
| 46644Y-AW-0 | JPMBB 2015-C31 ASB - CMBS | | 06/01/2021 | Paydown | | 30,105 | 30,105 | 30,905 | 30,587 | .0 | (482) | .0 | (482) | .0 | 30,105 | .0 | .0 | .0 | .444 | 08/17/2048 | 1.D FM |
| 46647T-AP-3 | JPMCC 2017-JP5 A2 - CMBS | | 06/01/2021 | Paydown | | 43,170 | 43,170 | 44,559 | 44,505 | .0 | (1,334) | .0 | (1,334) | .0 | 43,170 | .0 | .0 | .0 | .583 | 03/17/2050 | 1.D FM |
| 46651E-AA-2 | JPMCC 19OSB A - CMBS | | 04/29/2021 | BANC OF AMERICA/FIXED INCOME | | 1,111,569 | 1,022,500 | 1,082,077 | 1,077,227 | .0 | (1,972) | .0 | (1,972) | .0 | 1,075,255 | .0 | 36,314 | 36,314 | .14377 | 06/07/2039 | 1.D FM |
| 52520M-DR-1 | LMT 2005-3 1A5 - CMO/RMBS | | 05/01/2021 | Paydown | | 15,690 | 15,690 | 13,505 | 11,789 | .379 | 3,522 | .0 | 3,901 | .0 | 15,690 | .0 | .0 | .0 | .288 | 01/25/2036 | 4.B FM |
| 52520M-FB-4 | LMT 2006-1 1A5 - CMO/RMBS | | 06/01/2021 | Paydown | | 51,779 | 52,172 | 42,651 | 40,407 | .0 | 11,764 | .0 | 11,764 | .0 | 52,172 | .0 | (393) | (393) | .1041 | 02/25/2036 | 4.B FM |
| 525221-HD-2 | LXS 2006-2N 2A1 - RMBS | | 06/01/2021 | Paydown | | 48,079 | 48,060 | 46,978 | 46,369 | .577 | 1,114 | .0 | 1,691 | .0 | 48,060 | .0 | 20 | 20 | .610 | 02/25/2036 | 1.D FM |
| 525221-JT-5 | LXS 2006-5 A1A - RMBS | | 06/25/2021 | Paydown | | 99,979 | 98,320 | 93,527 | 93,683 | .0 | 4,637 | .0 | 4,637 | .0 | 98,320 | .0 | 1,659 | 1,659 | .211 | 04/25/2036 | 1.D FM |
| 525229-AE-0 | LXS 2006-10N A3A - RMBS | | 06/25/2021 | Paydown | | 19,739 | 12,729 | 13,873 | 19,269 | .0 | 5,396 | .0 | 5,396 | .0 | 19,269 | .0 | 470 | 470 | .44 | 07/25/2046 | 1.D FM |
| 52522D-AM-3 | LXS 2006-16N A4A - RMBS | | 06/25/2021 | Paydown | | 64,373 | 64,373 | 59,907 | 57,769 | .0 | 6,603 | .0 | 6,603 | .0 | 64,373 | .0 | .0 | .0 | .84 | 11/25/2046 | 1.D FM |
| 52523K-AQ-7 | LXS 2006-17 1A3 - RMBS | | 06/25/2021 | Paydown | | 38,603 | 37,497 | 35,973 | 36,008 | .0 | 1,488 | .0 | 1,488 | .0 | 37,497 | .0 | 1,106 | 1,106 | .115 | 08/25/2046 | 6. FE |
| 52524H-AD-2 | LXS 2007-4N 1A3 - CMO/RMBS | | 06/25/2021 | Paydown | | 95,307 | 95,261 | 90,974 | 86,575 | 4,141 | 4,546 | .0 | 8,687 | .0 | 95,261 | .0 | 46 | 46 | .127 | 03/25/2047 | 6. FE |
| 52525B-AD-4 | LXS 2007-16N 2A2 - RMBS | | 06/25/2021 | Paydown | | 108,494 | 108,494 | 105,392 | 105,608 | .0 | 2,886 | .0 | 2,886 | .0 | 108,494 | .0 | .0 | .0 | .428 | 09/25/2047 | 1.D FM |
| 539439-AP-4 | LLOYDS BANKING GROUP PLC | C | 06/16/2021 | JANE STREET EXECUTION SERVICES LLC | | 774,473 | 750,000 | 719,423 | 732,854 | .0 | 2,668 | .0 | 2,668 | .0 | 735,522 | .0 | 38,951 | 38,951 | .13384 | 11/07/2023 | 1.G FE |
| 55027Y-AD-0 | LUM 2006-6 A1 - RMBS | | 06/25/2021 | Paydown | | 34,402 | 34,402 | 33,015 | 32,253 | .0 | 2,149 | .0 | 2,149 | .0 | 34,402 | .0 | .0 | .0 | .78 | 10/25/2046 | 1.D FM |
| 55028E-AC-5 | LUM 2007-2 1A3 - RMBS | | 06/01/2021 | Paydown | | .2 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .2 | .2 | .0 | 05/26/2037 | 6. FE |
| 55275R-AD-4 | MABS 2006-NC3 A4 - RMBS | | 06/25/2021 | Paydown | | 48,874 | 48,874 | 32,318 | 32,041 | .0 | 16,833 | .0 | 16,833 | .0 | 48,874 | .0 | .0 | .0 | .57 | 10/25/2036 | 1.D FM |
| 55316P-AA-5 | MKT 20525 A - CMBS | | 05/04/2021 | Citigroup (SSB) | | 310,887 | 300,000 | 308,980 | 308,276 | .0 | (292) | .0 | (292) | .0 | 307,984 | .0 | 2,903 | 2,903 | .3480 | 02/12/2040 | 1.D FM |
| 556227-AA-4 | MAD 2015-11MD A - CMBS | | 04/13/2021 | BANC OF AMERICA/FIXED INCOME | | 565,541 | 520,000 | 549,352 | 544,561 | .0 | (1,416) | .0 | (1,416) | .0 | 543,145 | .0 | 22,396 | 22,396 | .6903 | 09/12/2035 | 1.D FM |
| 563136-AA-8 | OMV 2020-1MW A - CMBS | | 04/14/2021 | BANC OF AMERICA/FIXED INCOME | | 835,022 | 825,000 | 849,704 | 848,550 | .0 | (981) | .0 | (981) | .0 | 847,568 | .0 | (12,546) | (12,546) | .6541 | 09/12/2039 | 1.D FM |
| 565849-AP-1 | MARATHON OIL CORP | | 04/28/2021 | INC. | | 321,741 | 290,000 | 315,972 | 312,685 | .0 | (1,082) | .0 | (1,082) | .0 | 311,602 | .0 | 10,138 | 10,138 | .10102 | 07/15/2027 | 2.C FE |
| 576429-AA-2 | MARM 2007-2 A1 - RMBS | | 06/25/2021 | Paydown | | 56,923 | 56,923 | 48,912 | 47,668 | .0 | 9,255 | .0 | 9,255 | .0 | 56,923 | .0 | .0 | .0 | .65 | 03/25/2047 | 1.D FM |
| 576433-VT-0 | MARM 2004-15 8A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 827 | 827 | 645 | 705 | .0 | 122 | .0 | 122 | .0 | 827 | .0 | .0 | .0 | .15 | 10/25/2034 | 1.D FM |
| 576438-AH-8 | MARM 2006-2 5A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 2,384 | 2,418 | 1,565 | 1,483 | .0 | 935 | .0 | 935 | .0 | 2,418 | .0 | (33) | (33) | .31 | 05/25/2036 | 1.D FM |
| 57643L-MN-3 | MABS 2005-NC2 A3 - RMBS | | 06/25/2021 | Paydown | | 36,529 | 36,529 | 26,210 | .0 | .0 | 10,320 | .0 | 10,320 | .0 | 36,529 | .0 | .0 | .0 | .74 | 11/25/2035 | 1.D FM |
| 57643L-PK-4 | MABS 2006-WMC1 A3 - RMBS | | 06/25/2021 | Paydown | | 57,345 | 57,345 | 29,927 | 29,340 | .0 | 28,004 | .0 | 28,004 | .0 | 57,345 | .0 | .0 | .0 | .109 | 02/25/2036 | 1.D FM |
| 59020U-AL-6 | MLM1 2006-WMC1 A1A - RMBS | | 06/25/2021 | Paydown | | 99,637 | 99,637 | 93,192 | 93,781 | .0 | 5,857 | .0 | 5,857 | .0 | 99,637 | .0 | .0 | .0 | .277 | 01/25/2037 | 1.D FM |
| 59023M-AD-2 | MANA 2007-A1 A2C - RMBS | | 06/25/2021 | Paydown | | 24,881 | 24,881 | 6,597 | .0 | .0 | 18,264 | .0 | 18,264 | .0 | 24,881 | .0 | .0 | .0 | .136 | 01/25/2037 | 1.D FM |
| 59023M-AT-7 | MANA 2007-A1 A3 - RMBS | | 06/25/2021 | Paydown | | 70,577 | 70,577 | 31,694 | 31,415 | .0 | 39,162 | .0 | 39,162 | .0 | 70,577 | .0 | .0 | .0 | .358 | 01/25/2037 | 6. FE |
| 59023X-AC-0 | MLM1 2006-HE6 A2B - RMBS | | 06/25/2021 | Paydown | | 52,395 | 52,395 | 26,067 | 25,738 | .0 | 26,658 | .0 | 26,658 | .0 | 52,395 | .0 | .0 | .0 | .136 | 11/25/2037 | 1.D FM |
| 59024B-AB-9 | MANA 2007-0AR2 A2 - RMBS | | 06/25/2021 | Paydown | | 140,214 | 140,214 | 118,527 | 119,787 | .0 | 20,426 | .0 | 20,426 | .0 | 140,214 | .0 | .0 | .0 | .224 | 04/25/2037 | 1.D FM |
| 59024J-AA-4 | MANA 2007-0AR3 A1 - RMBS | | 06/25/2021 | Paydown | | 48,106 | 48,106 | 45,160 | 45,426 | .0 | 2,680 | .0 | 2,680 | .0 | 48,106 | .0 | .0 | .0 | .63 | 07/27/2037 | 1.D FM |
| 59024Q-AC-4 | FFMER 2007-2 A2B - RMBS | | 06/25/2021 | Paydown | | 31,559 | 31,559 | 17,752 | 16,880 | .0 | 14,680 | .0 | 14,680 | .0 | 31,559 | .0 | .0 | .0 | .40 | 05/26/2037 | 1.D FM |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|-----------------------|-------------------------------|---------|---------------|------------------------------------|---------------------------|----------------|-----------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-ign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 59024Q-AE-0 | FFIMER 2007-2 A2D - RMBS | | 06/25/2021 | Paydown | | 17,555 | 17,555 | 7,592 | 7,970 | .0 | 9,585 | .0 | 9,585 | .0 | 17,555 | .0 | .0 | .0 | 34 | 05/26/2037 | 1.D FM |
| 59025J-AB-1 | MLMBS 2007-3 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 16,289 | 16,290 | 10,467 | 11,522 | .0 | 4,767 | .0 | 4,767 | .0 | 16,290 | .0 | .0 | .0 | 205 | 06/25/2037 | 1.D FM |
| 59980C-AA-1 | MCMLT 2017-3 A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 48,617 | 48,617 | 48,876 | 48,706 | .0 | (89) | .0 | (89) | .0 | 48,617 | .0 | .0 | .0 | 543 | 01/25/2061 | 1.D FM |
| 60687Y-AS-8 | MIZUHO FINANCIAL GROUP INC | C | 06/16/2021 | JANE STREET EXECUTION SERVICES LLC | | 504,517 | 470,000 | 470,000 | 470,000 | .0 | .0 | .0 | .0 | .0 | 470,000 | .0 | 34,517 | 34,517 | 14,183 | 09/11/2024 | 1.6 FE |
| 61744C-YP-5 | MSHEL 2006-2 A4 - RMBS | | 06/25/2021 | Paydown | | 47,930 | 47,930 | 41,639 | 47,240 | .0 | 690 | .0 | 690 | .0 | 47,930 | .0 | .0 | .0 | 140 | 02/25/2036 | 1.D FM |
| 61748H-GR-6 | MSM 2004-11AR 1A1 - CMO/RMBS | | 06/25/2021 | Paydown | | 1,178 | 1,178 | 535 | 626 | .0 | 553 | .0 | 553 | .0 | 1,178 | .0 | .0 | .0 | .2 | 01/25/2035 | 1.D FM |
| 61748H-RS-2 | MSM 2005-10 1A1 - CMO/RMBS | | 06/25/2021 | Paydown | | 3,631 | 3,629 | 2,271 | 2,086 | .0 | 1,544 | .0 | 1,544 | .0 | 3,629 | .0 | 2 | 2 | 12 | 12/25/2035 | 1.D FM |
| 61755A-AD-8 | MSAC 2007-NC3 A2C - RMBS | | 06/25/2021 | Paydown | | 65,669 | 65,669 | 55,408 | 55,270 | .0 | 10,398 | .0 | 10,398 | .0 | 65,669 | .0 | .0 | .0 | 79 | 05/26/2037 | 6. FE |
| 61760R-BB-7 | MSC 2011-C3 A4 - CMBS | | 05/17/2021 | Paydown | | 1,094,939 | 1,094,939 | 1,263,586 | .0 | .0 | (168,646) | .0 | (168,646) | .0 | 1,094,939 | .0 | .0 | .0 | 228,753 | 07/16/2049 | 1.D FM |
| 61762M-BU-4 | MSBAM 2013-C10 ASB - CMBS | | 06/25/2021 | Various | | 287,909 | 281,531 | 286,387 | 283,835 | .0 | (832) | .0 | (832) | .0 | 283,003 | .0 | 4,906 | 4,906 | 6,137 | 07/17/2046 | 1.D FM |
| 61767C-AR-9 | MSBAM 2017-C33 A2 - CMBS | | 06/01/2021 | Paydown | | 1,989,518 | 1,989,518 | 2,038,012 | .0 | .0 | (48,495) | .0 | (48,495) | .0 | 1,989,518 | .0 | .0 | .0 | 55,452 | 05/17/2050 | 1.A FE |
| 61770Y-AA-3 | MSC 200NP A - CMBS | | 04/16/2021 | SG AMERICAS SECURITIES, LLC | | 816,438 | 800,000 | 797,008 | 797,096 | .0 | 162 | .0 | 162 | .0 | 797,258 | .0 | 19,179 | 19,179 | 7,587 | 04/05/2042 | 1.D FM |
| 61913P-AP-7 | MHL 2005-1 1A1 - CMO/RMBS | | 06/25/2021 | Paydown | | 8,234 | 8,234 | 6,608 | 7,182 | .0 | 1,052 | .0 | 1,052 | .0 | 8,234 | .0 | .0 | .0 | 25 | 02/25/2035 | 1.D FM |
| 61913P-AZ-5 | MHL 2005-4 A1 - RMBS | | 06/25/2021 | Paydown | | 39,654 | 39,654 | 33,272 | 35,383 | .0 | 4,271 | .0 | 4,271 | .0 | 39,654 | .0 | .0 | .0 | 110 | 10/25/2035 | 1.D FM |
| 61915R-AU-0 | MHL 2005-5 A1 - RMBS | | 06/25/2021 | Paydown | | 36,559 | 36,559 | 28,016 | 30,773 | .0 | 5,787 | .0 | 5,787 | .0 | 36,559 | .0 | .0 | .0 | 90 | 12/25/2035 | 1.D FM |
| 63860F-AD-5 | NSTR 2006-B AV4 - RMBS | | 06/25/2021 | Paydown | | 52,978 | 52,978 | 27,548 | 34,983 | .0 | 17,995 | .0 | 17,995 | .0 | 52,978 | .0 | .0 | .0 | 88 | 09/25/2036 | 1.D FM |
| 63873V-AE-3 | NCMS 19FAME B - CMBS | | 05/20/2021 | LINDING HSBC SECURITIES (USA) | | 1,015,538 | 1,020,000 | 1,012,988 | .0 | .0 | 115 | .0 | 115 | .0 | 1,013,102 | .0 | 2,435 | 2,435 | 2,382 | 08/15/2036 | 1.E FE |
| 639057-AB-4 | NATWEST GROUP PLC | C | 04/28/2021 | INC. | | 527,321 | 540,000 | 540,000 | 540,000 | .0 | .0 | .0 | .0 | .0 | 540,000 | .0 | (12,679) | (12,679) | 6,913 | 11/28/2035 | 2.C FE |
| 640315-AH-0 | NSLT 2006-2 B - ABS | | 04/26/2021 | Paydown | | 10,360 | 10,360 | 7,942 | 7,287 | .0 | 3,073 | .0 | 3,073 | .0 | 10,360 | .0 | .0 | .0 | 22 | 01/25/2038 | 2.B FE |
| 64352V-LM-1 | NCNET 2005-3 M4 - RMBS | | 06/25/2021 | Paydown | | 72,815 | 72,815 | 72,747 | 72,819 | .0 | (4) | .0 | (4) | .0 | 72,815 | .0 | .0 | .0 | 390 | 07/25/2035 | 1.D FM |
| 64352V-NJ-6 | NCNET 2005-B A2D - RMBS | | 05/25/2021 | Paydown | | 46,830 | 46,830 | 43,259 | 46,410 | .0 | 420 | .0 | 420 | .0 | 46,830 | .0 | .0 | .0 | 156 | 10/25/2035 | 1.D FM |
| 64829J-AA-1 | NRZT 2017-1 A - CMO/RMBS | | 06/01/2021 | Paydown | | 52,926 | 52,926 | 54,482 | 54,629 | .0 | (1,702) | .0 | (1,702) | .0 | 52,926 | .0 | .0 | .0 | 870 | 02/26/2057 | 1.D FM |
| 64829K-BV-1 | NRZT 2017-2 A3 - CMO/RMBS | | 06/01/2021 | Paydown | | 9,015 | 9,015 | 9,474 | 9,519 | .0 | (504) | .0 | (504) | .0 | 9,015 | .0 | .0 | .0 | 137 | 03/26/2057 | 1.D FM |
| 64830C-AA-3 | NRZT 2019-1 A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 69,985 | 69,985 | 70,238 | 70,168 | .0 | (183) | .0 | (183) | .0 | 69,985 | .0 | .0 | .0 | 1,135 | 09/25/2057 | 1.D FM |
| 64830G-AB-2 | NRZT 2018-1 A1A - CMO/RMBS | | 06/01/2021 | Paydown | | 28,616 | 28,616 | 29,235 | 28,938 | .0 | (322) | .0 | (322) | .0 | 28,616 | .0 | .0 | .0 | 487 | 12/26/2057 | 1.D FM |
| 65535V-MY-1 | NAA 2005-AR4 4A1 - RMBS | | 06/01/2021 | Paydown | | 27,643 | 27,643 | 21,264 | 19,699 | .0 | 7,944 | .0 | 7,944 | .0 | 27,643 | .0 | .0 | .0 | .0 | 08/25/2035 | 1.D FM |
| 656531-AC-4 | EQUINOR ASA | C | 06/16/2021 | MILLENNIUM ADVISORS, LLC | | 343,245 | 300,000 | 363,570 | 331,046 | .0 | (5,647) | .0 | (5,647) | .0 | 325,398 | .0 | 17,847 | 17,847 | 11,819 | 06/15/2023 | 1.D FE |
| 677415-CT-6 | OHIO POWER CO | | 04/20/2021 | J. P. MORGAN CHASE | | 280,017 | 295,000 | 294,537 | .0 | .0 | 13 | .0 | 13 | .0 | 294,549 | .0 | (14,533) | (14,533) | 1,398 | 01/15/2031 | 1.G FE |
| 68236J-AA-9 | OBP 2019-OBP A - CMBS | | 05/04/2021 | Citigroup (SSB) | | 1,593,085 | 1,555,000 | 1,592,898 | 1,590,390 | .0 | (1,346) | .0 | (1,346) | .0 | 1,589,045 | .0 | 4,041 | 4,041 | 16,848 | 09/15/2054 | 1.D FM |
| 68383N-BQ-5 | OPMAC 2005-3 M2 - RMBS | | 06/25/2021 | Paydown | | 81,960 | 81,960 | 65,773 | 76,556 | .0 | 5,405 | .0 | 5,405 | .0 | 81,960 | .0 | .0 | .0 | .0 | 07/25/2035 | 1.D FM |
| 69121P-DC-4 | OWINIT 2006-2 A1 - RMBS | | 06/25/2021 | Paydown | | 38,689 | 38,689 | 36,089 | 36,376 | .0 | 2,313 | .0 | 2,313 | .0 | 38,689 | .0 | .0 | .0 | 212 | 01/25/2037 | 1.D FM |
| 74340X-BR-1 | PROLOGIS LP | | 04/20/2021 | MORGAN STANLEY & CO LLC | | 148,174 | 160,000 | 159,392 | 159,413 | .0 | 18 | .0 | 18 | .0 | 159,431 | .0 | (11,257) | (11,257) | 1,344 | 10/15/2030 | 1.G FE |
| 747525-BP-7 | QUALCOMM INC | | 04/20/2021 | WELLS FARGO SECURITIES | | 715,107 | 765,000 | 755,429 | 756,732 | .0 | 196 | .0 | 196 | .0 | 756,928 | .0 | (41,822) | (41,822) | 5,330 | 05/20/2032 | 1.G FE |
| 748940-AB-9 | RALI 2006-GS7 A2 - CMO/RMBS | | 06/01/2021 | Paydown | | 76,950 | 84,890 | 80,009 | .0 | .0 | 4,881 | .0 | 4,881 | .0 | 84,890 | .0 | (7,939) | (7,939) | 849 | 06/25/2036 | 5.B FM |
| 74922K-AD-7 | RALI 2007-GS1 1A4 - CMO/RMBS | | 06/01/2021 | Paydown | | 37,478 | 54,066 | 52,984 | .0 | .0 | 1,081 | .0 | 1,081 | .0 | 54,066 | .0 | (16,588) | (16,588) | 536 | 01/25/2037 | 5.C FE |
| 74922M-AA-9 | RALI 2006-QA6 A1 - RMBS | | 06/25/2021 | Paydown | | 133,175 | 131,998 | 118,303 | 119,391 | .0 | 12,607 | .0 | 12,607 | .0 | 131,998 | .0 | 1,177 | 1,177 | 275 | 07/25/2036 | 1.D FM |
| 74922N-AB-5 | RALI 2006-QA10 A2 - RMBS | | 06/25/2021 | Paydown | | 54,116 | 53,192 | 33,606 | 38,376 | .0 | 14,816 | .0 | 14,816 | .0 | 53,192 | .0 | 924 | 924 | 69 | 12/25/2036 | 1.D FM |
| 74922R-AT-7 | RALI 2006-GS18 1AV - RMBS | | 06/01/2021 | Direct | | .0 | .0 | 1,835 | (14) | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | 12/25/2036 | 5.C FE |
| 74923H-AL-5 | RALI 2007-QS4 3A2 - CMO/RMBS | | 06/01/2021 | Paydown | | 15,492 | 30,782 | 25,587 | 24,698 | .0 | 6,084 | .0 | 6,084 | .0 | 30,782 | .0 | (15,290) | (15,290) | 781 | 03/25/2037 | 1.D FM |
| 749575-AB-2 | RFMSI 2006-SA3 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 18,085 | 18,705 | 13,643 | 13,643 | .0 | 5,061 | .0 | 5,061 | .0 | 18,705 | .0 | (619) | (619) | 422 | 09/25/2036 | 1.D FM |
| 74958C-AB-6 | RFMSI 2006-SA4 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 18,835 | 20,241 | 11,690 | 14,188 | .0 | 6,054 | .0 | 6,054 | .0 | 20,241 | .0 | (1,406) | (1,406) | 470 | 11/25/2036 | 1.D FM |
| 74977R-DH-4 | COOPERATIVE RABOBANK UA | C | 06/30/2021 | BMO NESBITT BURNS INC | | 702,653 | 700,000 | 700,000 | 700,000 | .0 | .0 | .0 | .0 | .0 | 700,000 | .0 | 2,653 | 2,653 | 4,895 | 06/24/2026 | 1.G FE |
| 75114G-AC-3 | RALI 2006-QA4 2A1 - RMBS | | 06/25/2021 | Paydown | | 96,541 | 96,541 | 91,291 | 92,091 | .0 | 4,450 | .0 | 4,450 | .0 | 96,541 | .0 | .0 | .0 | 181 | 04/25/2046 | 1.D FM |
| 751151-AN-1 | RALI 2006-GS12 2A9 - CMO/RMBS | | 06/25/2021 | Paydown | | 30,315 | 32,633 | 14,603 | 15,431 | .0 | 17,202 | .0 | 17,202 | .0 | 32,633 | .0 | (2,318) | (2,318) | 71 | 09/25/2036 | 1.D FM |
| 75115C-AD-9 | RALI 2006-GS9 1A4 - CMO/RMBS | | 06/01/2021 | Paydown | | 50,566 | 55,875 | 43,317 | 40,888 | .0 | 14,987 | .0 | 14,987 | .0 | 55,875 | .0 | (5,309) | (5,309) | 1,372 | 07/25/2036 | 1.D FM |
| 76110H-4L-0 | RALI 2005-QA4 A41 - CMO/RMBS | | 06/01/2021 | Paydown | | 8,594 | 8,594 | 7,305 | 7,098 | .0 | 1,496 | .0 | 1,496 | .0 | 8,594 | .0 | .0 | .0 | 301 | 04/25/2035 | 1.D FM |
| 76110H-7A-1 | RALI 2005-QA7 A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 28,263 | 28,872 | 17,756 | 17,811 | .0 | 11,060 | .0 | 11,060 | .0 | 28,872 | .0 | (609) | (609) | 428 | 07/25/2035 | 1.D FM |
| 76110H-H2-8 | RALI 2004-QA6 NB1 - CMO/RMBS | | 06/01/2021 | Paydown | | 67,158 | 44,393 | 27,635 | 29,082 | .0 | 14,557 | .0 | 14,557 | .0 | 44,393 | .0 | 22,764 | 22,764 | 368 | 12/26/2034 | 5.B FM |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|---------------------------------|--------------|------------------|---|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| 761118-BS-6 | RALI 2005-QA8 C21 - CMO/RMBS | | 06/01/2021 | Paydown | | 19,112 | 19,569 | 13,286 | 11,925 | .0 | 7,643 | .0 | 7,643 | .0 | 19,569 | .0 | (457) | (457) | 325 | 07/25/2035 | 1.D FM |
| 761118-BW-7 | RALI 2005-QA8 NB3 - CMO/RMBS | | 06/25/2021 | Paydown | | .4 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .4 | .4 | .0 | 07/25/2035 | 3.B FM |
| 761118-CH-9 | RALI 2005-QS11 A4 - CMO/RMBS | | 06/01/2021 | Paydown | | 3,612 | 5,755 | 4,433 | 4,433 | .0 | 1,322 | .0 | 1,322 | .0 | 5,755 | .0 | (2,143) | (2,143) | 136 | 07/25/2035 | 1.D FM |
| 761118-MG-0 | RALI 2005-QS16 A7 - CMO/RMBS | | 06/01/2021 | Paydown | | 149,743 | 157,726 | 157,627 | .0 | .0 | .99 | .0 | .99 | .0 | 157,726 | .0 | (7,983) | (7,983) | 1,277 | 11/25/2035 | 5.C FE |
| 761118-PE-2 | RALI 2005-QA13 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 13,221 | 15,262 | 12,543 | 12,182 | .0 | 3,080 | .0 | 3,080 | .0 | 15,262 | .0 | (2,041) | (2,041) | 218 | 12/25/2035 | 1.D FM |
| 761118-PF-9 | RALI 2005-QA13 3A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 2,081 | 2,633 | 1,725 | 1,723 | .0 | .911 | .0 | .911 | .0 | 2,633 | .0 | (553) | (553) | 48 | 12/25/2035 | 1.D FM |
| 761118-TB-4 | RALI 2006-QA1 A21 - CMO/RMBS | | 06/01/2021 | Paydown | | 14,037 | 17,382 | 12,689 | 12,218 | .0 | 5,164 | .0 | 5,164 | .0 | 17,382 | .0 | (3,345) | (3,345) | 274 | 01/25/2036 | 1.D FM |
| 76111X-ZA-4 | RFMSI 2005-SA5 1A - CMO/RMBS | | 06/01/2021 | Paydown | | 19,347 | 17,209 | 11,681 | 10,667 | .0 | 6,543 | .0 | 6,543 | .0 | 17,209 | .0 | 2,138 | 2,138 | 197 | 11/25/2035 | 1.D FM |
| 76111X-ZB-2 | RFMSI 2005-SA5 2A - CMO/RMBS | | 06/01/2021 | Paydown | | 17,676 | 15,566 | 13,620 | 13,662 | .0 | 1,904 | .0 | 1,904 | .0 | 15,566 | .0 | 2,109 | 2,109 | 244 | 11/25/2035 | 1.D FM |
| 76112B-KN-9 | GMACM 2005-AR1 3A - CMO/RMBS | | 05/01/2021 | Paydown | | 18 | 18 | 3 | 11 | .0 | .7 | .0 | .7 | .0 | 18 | .0 | .0 | .0 | .0 | 03/18/2035 | 1.D FM |
| 784423-AH-8 | SLCLT 2004-1 B - ABS | | 05/17/2021 | Paydown | | 7,233 | 7,233 | 6,509 | 6,376 | .0 | 856 | .0 | 856 | .0 | 7,233 | .0 | .0 | .0 | .0 | 08/15/2031 | 4.B FE |
| 784426-LB-0 | SLMA 2004-2 B - ABS | | 04/26/2021 | Paydown | | 6,510 | 6,510 | 5,840 | 5,758 | .0 | 752 | .0 | 752 | .0 | 6,510 | .0 | .0 | .0 | .0 | 07/25/2039 | 2.B FE |
| 784426-QL-3 | SLMA 2005-7 B - ABS | | 04/26/2021 | Paydown | | 19,750 | 19,750 | 18,096 | 18,011 | .0 | 1,739 | .0 | 1,739 | .0 | 19,750 | .0 | .0 | .0 | .0 | 01/25/2040 | 1.F FE |
| 78443K-AK-2 | SLMA 2006-9 B - ABS | | 04/26/2021 | Paydown | | 17,049 | 17,049 | 15,514 | 15,409 | .0 | 1,640 | .0 | 1,640 | .0 | 17,049 | .0 | .0 | .0 | .0 | 01/25/2041 | 1.F FE |
| 78443Y-AD-8 | SLMA 2007-3 A4 - ABS | | 04/26/2021 | Paydown | | 45,055 | 45,055 | 44,225 | 42,801 | 1,484 | 771 | .0 | 2,254 | .0 | 45,055 | .0 | .0 | .0 | .0 | 01/25/2022 | 4.B FE |
| 784442-AC-9 | SLMA 2008-2 A3 - ABS | | 04/26/2021 | Paydown | | 22,257 | 22,257 | 21,816 | 21,659 | .0 | 426 | .0 | 598 | .0 | 22,257 | .0 | .0 | .0 | .0 | 04/25/2023 | 4.B FE |
| 78445A-AD-8 | SLMA 2008-4 A4 - ABS | | 04/26/2021 | Paydown | | 52,535 | 52,535 | 53,347 | 52,345 | .0 | 550 | .0 | 190 | .0 | 52,535 | .0 | .0 | .0 | .0 | 07/25/2022 | 4.B FE |
| 78445C-AD-4 | SLMA 2008-6 A4 - ABS | | 04/26/2021 | Paydown | | 14,777 | 14,777 | 14,915 | 14,434 | .0 | 418 | .0 | 343 | .0 | 14,777 | .0 | .0 | .0 | .0 | 07/25/2023 | 4.B FE |
| 78445J-AA-5 | SLMA 2008-9 A - ABS | | 04/26/2021 | Paydown | | 16,940 | 16,940 | 17,215 | 16,805 | .0 | 83 | .0 | 135 | .0 | 16,940 | .0 | .0 | .0 | .0 | 04/25/2023 | 4.B FE |
| 78446W-AC-1 | SLMA 2012-1 A3 - ABS | | 06/25/2021 | Paydown | | 19,996 | 19,996 | 20,184 | 19,491 | .0 | 639 | .0 | 505 | .0 | 19,996 | .0 | .0 | .0 | .0 | 09/25/2028 | 4.B FE |
| 78473N-AA-1 | STARFM 2007-1 1A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 5,294 | 5,263 | 3,768 | 3,117 | .0 | 2,147 | .0 | 2,147 | .0 | 5,263 | .0 | 31 | 31 | 63 | 02/25/2037 | 1.D FM |
| 78520L-AA-8 | SABIC CAPITAL II BV | C | 04/21/2021 | FREIMARK BLAIR & COMPANY, INC/ BANCO SANTANDER SA- | | 549,204 | 510,000 | 507,919 | 508,795 | .0 | 127 | .0 | 127 | .0 | 508,922 | .0 | 40,282 | 40,282 | 10,937 | 10/10/2023 | 1.G FE |
| 80281L-AG-0 | SANTANDER UK GROUP HOLDINGS PLC | C | 04/16/2021 | MADRID | | 263,652 | 240,000 | 252,144 | 250,690 | .0 | (424) | .0 | (424) | .0 | 250,266 | .0 | 13,386 | 13,386 | 4,256 | 11/03/2028 | 2.A FE |
| 80556A-AC-1 | SAST 2006-3 A3 - RMBS | | 06/25/2021 | Paydown | | 36,225 | 36,225 | 15,690 | 23,973 | .0 | 12,252 | .0 | 12,252 | .0 | 36,225 | .0 | .0 | .0 | .0 | 11/25/2036 | 1.D FM |
| 80556Y-AC-9 | SAST 2007-2 A2B - RMBS | | 06/25/2021 | Paydown | | 44,274 | 44,274 | 35,890 | 35,294 | .0 | 8,981 | .0 | 8,981 | .0 | 44,274 | .0 | .0 | .0 | .0 | 05/25/2037 | 1.D FM |
| 81378G-AC-2 | SABR 2007-NC2 A2B - RMBS | | 06/25/2021 | Paydown | | 30,487 | 30,487 | 18,111 | 20,968 | .0 | 9,519 | .0 | 9,519 | .0 | 30,487 | .0 | .0 | .0 | .0 | 01/25/2037 | 1.D FM |
| 81379E-AC-6 | SABR 2007-BR5 A2C - RMBS | | 06/25/2021 | Paydown | | 34,003 | 34,003 | 13,729 | 16,017 | .0 | 17,986 | .0 | 17,986 | .0 | 34,003 | .0 | .0 | .0 | .0 | 05/26/2037 | 1.D FM |
| 817826-AB-6 | 7-ELEVEN INC | | 04/22/2021 | Mitsubishi UFJ | | 823,961 | 825,000 | 824,315 | .0 | .0 | 47 | .0 | 47 | .0 | 824,362 | .0 | (402) | (402) | 1,393 | 02/10/2024 | 2.B FE |
| 81879M-AV-1 | SGMS 2006-FRE1 A2B - RMBS | | 06/25/2021 | Paydown | | 38,949 | 38,949 | 19,159 | 19,893 | .0 | 19,056 | .0 | 19,056 | .0 | 38,949 | .0 | .0 | .0 | .0 | 02/25/2036 | 1.D FM |
| 83611M-LZ-9 | SVHE 2006-OPT1 2A4 - RMBS | | 06/25/2021 | Paydown | | 102,552 | 102,552 | 88,259 | 97,218 | .0 | 5,334 | .0 | 5,334 | .0 | 102,552 | .0 | .0 | .0 | .0 | 03/25/2036 | 1.D FM |
| 83612L-AU-3 | SVHE 2006-WF1 A4 - RMBS | | 06/25/2021 | Paydown | | 125,313 | 125,313 | 122,885 | .0 | .0 | 2,428 | .0 | 2,428 | .0 | 125,313 | .0 | .0 | .0 | .0 | 10/25/2036 | 5.B FE |
| 842400-GS-6 | SOUTHERN CALIFORNIA EDISON CO | | 04/29/2021 | DBC-FI | | 303,307 | 295,000 | 294,543 | 294,599 | .0 | .14 | .0 | .14 | .0 | 294,613 | .0 | 8,695 | 8,695 | 6,352 | 08/01/2029 | 1.G FE |
| 842400-GU-1 | SOUTHERN CALIFORNIA EDISON CO | | 04/29/2021 | INC | | 102,678 | 105,000 | 104,900 | 104,911 | .0 | .3 | .0 | .3 | .0 | 104,914 | .0 | (2,236) | (2,236) | 998 | 06/01/2030 | 1.G FE |
| 85572V-AA-8 | STARR 2019-2 A - ABS | C | 06/15/2021 | Paydown | | 1,611 | 1,611 | 1,611 | 1,568 | 44 | .0 | .0 | 44 | .0 | 1,611 | .0 | .0 | .0 | .0 | 11/15/2044 | 4.B FE |
| 863579-AN-8 | SARM 2004-12 2A - CMO/RMBS | | 06/01/2021 | Paydown | | 16,947 | 16,947 | 16,433 | 16,237 | .0 | 710 | .0 | 710 | .0 | 16,947 | .0 | .0 | .0 | .0 | 09/25/2034 | 1.D FM |
| 863579-B3-1 | SARM 2005-21 2A - CMO/RMBS | | 06/01/2021 | Paydown | | 5,269 | 6,103 | 4,496 | 4,019 | .0 | 2,084 | .0 | 2,084 | .0 | 6,103 | .0 | (834) | (834) | 730 | 11/25/2035 | 1.D FM |
| 863579-FW-3 | SARM 2004-18 4A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 167 | 167 | 115 | 116 | .0 | 51 | .0 | 51 | .0 | 167 | .0 | .0 | .0 | .0 | 12/25/2034 | 1.D FM |
| 863579-GY-8 | SARM 2004-20 1A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 23,680 | 23,680 | 21,682 | 22,197 | .0 | 1,483 | .0 | 1,483 | .0 | 23,680 | .0 | .0 | .0 | .0 | 01/25/2035 | 1.D FM |
| 863579-GZ-5 | SARM 2004-20 1A2 - CMO/RMBS | | 06/01/2021 | Paydown | | 24,346 | 24,346 | 19,306 | 19,577 | .0 | 4,769 | .0 | 4,769 | .0 | 24,346 | .0 | .0 | .0 | .0 | 01/25/2035 | 1.D FM |
| 863579-HB-7 | SARM 2004-20 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 23,561 | 23,561 | 22,236 | 21,862 | .0 | 1,699 | .0 | 1,699 | .0 | 23,561 | .0 | .0 | .0 | .0 | 01/25/2035 | 1.D FM |
| 863579-PD-4 | SARM 2005-7 1A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 27,127 | 27,127 | 26,653 | 26,186 | .0 | 942 | .0 | 942 | .0 | 27,127 | .0 | .0 | .0 | .0 | 04/25/2035 | 1.D FM |
| 863579-PF-9 | SARM 2005-7 1A3 - CMO/RMBS | | 06/01/2021 | Paydown | | 14,158 | 14,158 | 13,297 | 13,009 | .0 | 1,149 | .0 | 1,149 | .0 | 14,158 | .0 | .0 | .0 | .0 | 04/25/2035 | 1.D FM |
| 863579-UL-0 | SARM 2005-15 1A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 3,324 | 3,313 | 2,197 | 1,951 | .0 | 1,362 | .0 | 1,362 | .0 | 3,313 | .0 | .11 | .11 | .0 | 07/25/2035 | 1.D FM |
| 863579-V4-7 | SARM 2006-2 5A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 18,405 | 18,358 | 14,916 | 14,596 | .0 | 3,761 | .0 | 3,761 | .0 | 18,358 | .0 | 47 | 47 | .0 | 03/25/2036 | 1.D FM |
| 86358E-RW-8 | SAIL 2005-3 M2 - RMBS | | 05/25/2021 | Paydown | | 26,551 | 26,551 | 25,705 | 25,925 | .0 | 626 | .0 | 626 | .0 | 26,551 | .0 | .0 | .0 | .0 | 04/25/2035 | 1.D FM |
| 86358H-NX-3 | SAMI 2002-AR3 A1 - CMO/RMBS | | 06/19/2021 | Paydown | | 33,799 | 33,799 | 30,631 | 30,413 | .0 | 3,386 | .0 | 3,386 | .0 | 33,799 | .0 | .0 | .0 | .0 | 09/19/2032 | 1.D FM |
| 86359A-SM-1 | SASC 2003-3A4 5A4 - CMO/RMBS | | 06/01/2021 | Paydown | | 6,786 | 6,786 | 6,626 | 6,532 | .0 | 254 | .0 | 254 | .0 | 6,786 | .0 | .0 | .0 | .0 | 11/25/2033 | 1.D FM |
| 86359B-4Y-4 | SASC 2005-4XS 21A - RMBS | | 06/01/2021 | Paydown | | 21,193 | 21,193 | 20,430 | 20,623 | .0 | 571 | .0 | 571 | .0 | 21,193 | .0 | .0 | .0 | .0 | 03/25/2035 | 1.D FM |
| 86359D-UR-6 | LXS 2005-SN 3A1 - RMBS | | 06/25/2021 | Paydown | | 118,172 | 118,172 | 102,317 | 100,594 | .0 | 17,578 | .0 | 17,578 | .0 | 118,172 | .0 | .0 | .0 | .0 | 11/25/2035 | 1.D FM |
| 86359L-MW-6 | SAMI 2005-AR6 1A1 - CMO/RMBS | | 06/25/2021 | Paydown | | 2,013 | 2,013 | 1,157 | 1,240 | .0 | 772 | .0 | 772 | .0 | 2,013 | .0 | .0 | .0 | .0 | 09/25/2045 | 1.D FM |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|-----------------------|-------------------------------|--------------|------------------|------------------------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|--------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | |
| CUSIP Ident-ification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol | |
| .86359L-NA-3 | SAMI 2005-AR6 2A1 - CMO/RMBS | | 06/25/2021 | Paydown | | 43,358 | 43,358 | 41,742 | 41,870 | .0 | 1,488 | .0 | 1,488 | .0 | 43,358 | .0 | .0 | .0 | 132 | 09/25/2045 | 1.D FM | |
| .86359L-QS-1 | SAMI 2005-AR7 5A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 27,107 | 29,956 | 19,614 | 17,745 | .0 | 12,211 | .0 | 12,211 | .0 | 29,956 | .0 | (2,849) | (2,849) | 199 | 03/25/2046 | 1.D FM | |
| .86359L-RY-7 | SAMI 2005-AR8 A2 - RMBS | | 06/01/2021 | Paydown | | 32,591 | 32,591 | 29,881 | 28,078 | .0 | 4,513 | .0 | 4,513 | .0 | 32,591 | .0 | .0 | .0 | 231 | 02/25/2036 | 1.D FM | |
| .86359L-TG-4 | SAMI 2006-AR1 3A1 - RMBS | | 06/25/2021 | Paydown | | 40,336 | 40,336 | 35,596 | 35,842 | .0 | 4,494 | .0 | 4,494 | .0 | 40,336 | .0 | .0 | .0 | 86 | 02/25/2036 | 1.D FM | |
| .86360K-AX-6 | SAMI 2006-AR3 221 - CMO/RMBS | | 05/01/2021 | Paydown | | 4,382 | 4,382 | 1,655 | 1,803 | .0 | 2,579 | .0 | 2,579 | .0 | 4,382 | .0 | .0 | .0 | 44 | 05/25/2036 | 1.D FM | |
| .86360N-AG-7 | SARM 2006-5 1A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 7,063 | 6,957 | 4,870 | 5,186 | .0 | 1,771 | .0 | 1,771 | .0 | 6,957 | .0 | 106 | 106 | 87 | 06/25/2036 | 1.D FM | |
| .86360Q-AM-7 | SAMI 2006-AR4 5A1 - RMBS | | 06/25/2021 | Paydown | | 30,826 | 30,826 | 28,023 | 27,865 | .0 | 2,961 | .0 | 2,961 | .0 | 30,826 | .0 | .0 | .0 | 57 | 06/25/2036 | 1.D FM | |
| .86360U-AF-3 | SAMI 2006-AR6 2A1 - RMBS | | 06/25/2021 | Paydown | | 26,364 | 26,364 | 23,271 | .0 | .0 | 3,094 | .0 | 3,094 | .0 | 26,364 | .0 | .0 | .0 | 11 | 07/25/2036 | 6. FE | |
| .86361H-AA-2 | SAMI 2006-AR7 A1A - RMBS | | 06/25/2021 | Paydown | | 83,113 | 84,387 | 79,060 | 43,759 | .0 | 5,306 | .0 | 5,306 | .0 | 84,387 | .0 | (1,274) | (1,274) | 138 | 08/25/2036 | 1.D FM | |
| .86361H-AP-9 | SAMI 2006-AR7 A11 - RMBS | | 06/25/2021 | Paydown | | .0 | 3,269 | 2,740 | 2,702 | .0 | 567 | .0 | 567 | .0 | 3,269 | .0 | (3,269) | (3,269) | 8 | 08/25/2036 | 1.D FM | |
| .86361P-AF-3 | SARM 2006-9 2A2 - CMO/RMBS | | 06/01/2021 | Paydown | | 13,597 | 10,088 | 4,791 | 4,460 | .0 | 5,628 | .0 | 5,628 | .0 | 10,088 | .0 | 3,509 | 3,509 | 132 | 10/25/2036 | 1.D FM | |
| .86361W-AA-9 | SAMI 2006-AR8 A1A - RMBS | | 06/25/2021 | Paydown | | 102,933 | 102,933 | 96,098 | 51,260 | .0 | 7,872 | .0 | 7,872 | .0 | 102,933 | .0 | .0 | .0 | 138 | 10/25/2036 | 1.D FM | |
| .86362N-AE-0 | SARM 2007-8 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 11,382 | 11,382 | 8,650 | 8,594 | .0 | 2,788 | .0 | 2,788 | .0 | 11,382 | .0 | .0 | .0 | 150 | 09/25/2037 | 1.D FM | |
| .86362X-AP-3 | SAMI 2007-AR1 2A1 - RMBS | | 06/25/2021 | Paydown | | 82,228 | 82,228 | 70,521 | 67,843 | .0 | 14,386 | .0 | 14,386 | .0 | 82,228 | .0 | .0 | .0 | 106 | 01/25/2037 | 1.D FM | |
| .86363N-AY-5 | SAMI 2007-AR3 2A1 - CMO/RMBS | | 06/25/2021 | Paydown | | 48,713 | 47,721 | 45,275 | 44,744 | .0 | 2,977 | .0 | 2,977 | .0 | 47,721 | .0 | 993 | 993 | 63 | 06/25/2037 | 1.D FM | |
| .86364J-AD-9 | SARM 2007-9 2A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 9,512 | 10,345 | 5,742 | 5,685 | .0 | 4,660 | .0 | 4,660 | .0 | 10,345 | .0 | (833) | (833) | 128 | 10/25/2037 | 1.D FM | |
| .86364N-AA-6 | SAMI 2007-AR4 A4G - RMBS | | 06/25/2021 | Paydown | | 35,573 | 35,573 | 33,684 | 33,741 | .0 | 1,833 | .0 | 1,833 | .0 | 35,573 | .0 | .0 | .0 | 42 | 09/25/2047 | 1.D FM | |
| .86364R-AA-7 | SAMI 2007-AR6 A1 - RMBS | | 06/01/2021 | Paydown | | 64,155 | 64,155 | 57,138 | 56,619 | .0 | 7,536 | .0 | 7,536 | .0 | 64,155 | .0 | .0 | .0 | 603 | 08/25/2047 | 1.D FM | |
| .86365F-AC-8 | SFS 2010-A B - RMBS | | 06/15/2021 | Paydown | | 5,692 | 5,692 | 5,360 | 5,371 | .0 | 321 | .0 | 321 | .0 | 5,692 | .0 | .0 | .0 | 164 | 01/16/2046 | 1.D FE | |
| .86365L-AB-7 | SFS 2010-B B - RMBS | | 05/15/2021 | Paydown | | 1,000 | 1,000 | .952 | .956 | .0 | .45 | .0 | .45 | .0 | 1,000 | .0 | .0 | .0 | 27 | 08/15/2036 | 1.C FE | |
| | | | | TD SECURITIES (USA) LLC | | | | | | | | | | | | | | | | | | |
| .86787E-AX-5 | TRUIST BANK | | 05/03/2021 | | | 1,037,880 | 1,030,000 | 1,030,000 | 1,030,000 | .0 | .0 | .0 | .0 | .0 | 1,030,000 | .0 | 7,880 | 7,880 | 27,354 | 08/02/2022 | 1.F FE | |
| .87407R-AA-4 | TAL 2020-1 A - RMBS | | 06/20/2021 | Paydown | | 30,188 | 30,188 | 30,175 | 30,176 | .0 | .12 | .0 | .12 | .0 | 30,188 | .0 | .0 | .0 | 258 | 09/20/2045 | 1.F FE | |
| .88315L-AG-3 | TMCL 2020-2 A - ABS | C | 06/20/2021 | Paydown | | 30,410 | 30,410 | 30,431 | 30,431 | .0 | (20) | .0 | (20) | .0 | 30,410 | .0 | .0 | .0 | 266 | 09/20/2045 | 1.F FE | |
| .88315L-AJ-7 | TMCL 203 A - RMBS | C | 06/20/2021 | Paydown | | 20,475 | 20,475 | 20,467 | 20,467 | .0 | .8 | .0 | .8 | .0 | 20,475 | .0 | .0 | .0 | 180 | 09/20/2045 | 1.F FE | |
| | | | | JANE STREET EXECUTION SERVICES LLC | | | | | | | | | | | | | | | | | | |
| .883203-CA-7 | TEXTRON INC | | 04/29/2021 | | | 298,029 | 270,000 | 269,760 | 269,783 | .0 | .7 | .0 | .7 | .0 | 269,790 | .0 | 28,238 | 28,238 | 6,611 | 09/17/2029 | 2.B FE | |
| .88576X-AA-4 | HENDR 2010-1 A - RMBS | | 06/15/2021 | Paydown | | 6,922 | 6,922 | 7,675 | 7,483 | .0 | (561) | .0 | (561) | .0 | 6,922 | .0 | .0 | .0 | 166 | 07/15/2059 | 1.A FE | |
| .89173F-AA-8 | TPMT 2017-1 A1 - RMBS | | 06/01/2021 | Paydown | | 59,070 | 59,070 | 59,148 | 59,123 | .0 | (53) | .0 | (53) | .0 | 59,070 | .0 | .0 | .0 | 684 | 10/25/2056 | 1.D FM | |
| .89473L-AH-7 | TRMPC 1RR ARR - CDO | C | 05/26/2021 | Various | | 2,197,832 | 2,197,545 | 2,197,545 | 2,197,545 | .0 | .0 | .0 | .0 | .0 | 2,197,545 | .0 | 287 | 287 | 16,728 | 10/20/2028 | 1.A FE | |
| .90265E-AS-9 | UDR INC | | 04/20/2021 | GOLDMAN SACHS AND CO. | | 77,108 | 75,000 | 74,668 | 74,690 | .0 | .6 | .0 | .6 | .0 | 74,696 | .0 | 2,412 | 2,412 | 1,104 | 11/01/2034 | 2.A FE | |
| | | | | NATL FINANCIAL SERVICES CORP (NFS) | | | | | | | | | | | | | | | | | | |
| .90265E-AU-4 | UDR INC | | 04/20/2021 | | | 23,146 | 25,000 | 24,895 | 24,895 | .0 | .2 | .0 | .2 | .0 | 24,897 | .0 | (1,751) | (1,751) | 169 | 03/15/2033 | 2.A FE | |
| .90270R-BC-7 | UBSBB 2012-C4 A3 - CMBS | | 06/01/2021 | Paydown | | 149,193 | 149,193 | 149,974 | .0 | .0 | (781) | .0 | (781) | .0 | 149,193 | .0 | .0 | .0 | 1,076 | 12/12/2045 | 1.D FM | |
| | | | | DEUTSCHE BANK SECURITIES | | | | | | | | | | | | | | | | | | |
| .904678-AS-8 | UNICREDIT SPA | C | 04/28/2021 | INC. | | 349,908 | 325,000 | 325,000 | 325,000 | .0 | .0 | .0 | .0 | .0 | 325,000 | .0 | 24,908 | 24,908 | 5,914 | 06/30/2035 | 3.A FE | |
| | | | | JANE STREET EXECUTION SERVICES LLC | | | | | | | | | | | | | | | | | | |
| .907818-DK-1 | UNION PACIFIC CORP | | 05/03/2021 | | | 37,302 | 36,000 | 36,396 | 36,891 | .0 | (234) | .0 | (234) | .0 | 36,657 | .0 | 645 | 645 | 1,207 | 07/15/2022 | 2.A FE | |
| .907818-PP-8 | UNION PACIFIC CORP | | 04/20/2021 | GOLDMAN SACHS AND CO. | | 203,568 | 200,000 | 202,294 | 201,802 | .0 | (59) | .0 | (59) | .0 | 201,743 | .0 | 1,825 | 1,825 | 32,298 | 04/06/2036 | 2.A FE | |
| .92211M-AE-3 | VDC 2018-2 A2 - ABS | | 06/15/2021 | Paydown | | 2,975 | 2,975 | 2,975 | .0 | .0 | .0 | .0 | .0 | .0 | 2,975 | .0 | .0 | .0 | .0 | 52 | 11/16/2043 | 1.G FE |
| .92212K-AA-4 | VDC 2019-1 A2 - ABS | | 06/15/2021 | Paydown | | 400 | 400 | 400 | 400 | .0 | .0 | .0 | .0 | .0 | 400 | .0 | .0 | .0 | .0 | 5 | 07/15/2044 | 1.G FE |
| .92538B-AA-1 | VERUS-21R1-A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 110,507 | 110,507 | 110,505 | .0 | .0 | .1 | .0 | .1 | .0 | 110,507 | .0 | .0 | .0 | 300 | 10/25/2063 | 1.A FE | |
| .92890K-BB-0 | WFRBS 2014-C22 ASB - CMBS | | 06/25/2021 | Various | | 669,217 | 644,306 | 648,081 | 645,709 | .0 | (367) | .0 | (367) | .0 | 645,342 | .0 | 23,875 | 23,875 | 12,677 | 09/17/2057 | 1.D FM | |
| .92914N-AJ-0 | VOYA 2015-1 A1R - CDO | | 04/19/2021 | Paydown | | 35,001 | 35,001 | 34,711 | 34,732 | .0 | 269 | .0 | 269 | .0 | 35,001 | .0 | .0 | .0 | 198 | 01/18/2029 | 1.A FE | |
| .92922F-3N-6 | WAMU 2005-AR12 1A8 - CMO/RMBS | | 06/01/2021 | Paydown | | 30,676 | 30,676 | 29,871 | 29,651 | .0 | 1,025 | .0 | 1,025 | .0 | 30,676 | .0 | .0 | .0 | 383 | 10/25/2035 | 1.D FM | |
| .92922F-4D-7 | WAMU 2005-AR14 1A4 - CMO/RMBS | | 06/01/2021 | Paydown | | 41,198 | 41,198 | 40,505 | 40,674 | .0 | 524 | .0 | 524 | .0 | 41,198 | .0 | .0 | .0 | 489 | 12/25/2035 | 1.D FM | |
| .92922F-7P-7 | WAMU 2005-AR17 1A1 - CMO/RMBS | | 06/25/2021 | Paydown | | 36,539 | 32,937 | 32,602 | 32,937 | .0 | 3,937 | .0 | 3,937 | .0 | 36,539 | .0 | .0 | .0 | .0 | 97 | 12/25/2045 | 1.D FM |
| .92922F-B4-9 | WAMU 2004-AR13 A1A - CMO/RMBS | | 06/25/2021 | Paydown | | 16,141 | 1 | | | | | | | | | | | | | | | |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|--|--------------|------------------|----------------------|---------------------------------|--------------------|------------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| 92925V-AM-2 | WAMU 2007-HY1 4A1 - CDO/CMO/RMBS | | 06/01/2021 | Paydown | | 17,822 | 17,664 | 13,814 | 14,053 | 0 | 3,612 | 0 | 3,612 | 0 | 17,664 | 0 | 157 | 157 | 257 | 02/25/2037 | 1.D FM |
| 92926S-AC-0 | WMHE 2007-HE2 2A2 - RMBS | | 06/25/2021 | Paydown | | 61,074 | 61,074 | 29,931 | 30,109 | 0 | 30,964 | 0 | 30,964 | 0 | 61,074 | 0 | 0 | 0 | 77 | 04/25/2037 | 1.D FM |
| 92926S-AE-6 | WMHE 2007-HE2 2A4 - RMBS | | 06/25/2021 | Paydown | | 37,155 | 37,155 | 19,437 | 19,250 | 0 | 17,905 | 0 | 17,905 | 0 | 37,155 | 0 | 0 | 0 | 72 | 04/25/2037 | 6. FE |
| 92926U-AA-9 | WAMU 2007-HY2 1A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 22,265 | 20,963 | 18,880 | 19,451 | 0 | 1,511 | 0 | 1,511 | 0 | 20,963 | 0 | 1,303 | 1,303 | 274 | 12/25/2036 | 1.D FM |
| 92926W-AA-5 | WAMU 2007-OA1 A1A - CMO/RMBS | | 06/01/2021 | Paydown | | 19,974 | 19,042 | 14,994 | 15,020 | 0 | 4,022 | 0 | 4,022 | 0 | 19,042 | 0 | 932 | 932 | 81 | 02/25/2047 | 1.D FM |
| 92936J-BB-9 | WFRBS 2011-C5 A4 - CMBS | | 06/01/2021 | Paydown | | 8,880 | 8,880 | 8,968 | 8,883 | 0 | (3) | 0 | (3) | 0 | 8,880 | 0 | 0 | 0 | 134 | 11/18/2044 | 1.D FM |
| 931427-AQ-1 | WALGREENS BOOTS ALLIANCE INC | | 04/15/2021 | Corporate Action | | 138,150 | 129,000 | 130,829 | 130,466 | 0 | (83) | 0 | (83) | 0 | 130,383 | 0 | 7,767 | 7,767 | 1,793 | 06/01/2026 | 2.B FE |
| 933631-AC-7 | WMHE 2007-HE1 2A2 - RMBS | | 06/25/2021 | Paydown | | 53,879 | 53,879 | 29,516 | 33,193 | 0 | 20,686 | 0 | 20,686 | 0 | 53,879 | 0 | 0 | 0 | 49 | 01/25/2037 | 1.D FM |
| 933631-AD-5 | WMHE 2007-HE1 2A3 - RMBS | | 06/25/2021 | Paydown | | 47,913 | 47,913 | 21,712 | 24,837 | 0 | 23,076 | 0 | 23,076 | 0 | 47,913 | 0 | 0 | 0 | 51 | 01/25/2037 | 1.D FM |
| 93363C-AB-5 | WAMU 2006-AR7 2A - CMO/RMBS | | 06/01/2021 | Paydown | | 37,815 | 36,904 | 26,884 | 27,565 | 0 | 9,338 | 0 | 9,338 | 0 | 36,904 | 0 | 911 | 911 | 222 | 07/25/2046 | 1.D FM |
| 93363T-AA-0 | WAMU 2006-AR11 1A - CMO/RMBS | | 06/01/2021 | Paydown | | 41,419 | 39,739 | 29,882 | 27,616 | 0 | 12,122 | 0 | 12,122 | 0 | 39,739 | 0 | 1,680 | 1,680 | 216 | 09/25/2046 | 1.D FM |
| 93934F-MN-9 | WMALT 2006-AR2 A1A - CMO/RMBS | | 06/01/2021 | Paydown | | 21,685 | 21,744 | 15,275 | 16,623 | 0 | 5,121 | 0 | 5,121 | 0 | 21,744 | 0 | (59) | (59) | 114 | 04/25/2046 | 1.D FM |
| 93934F-PN-6 | WAMU 2006-AR4 A1A - CMO/RMBS | | 06/01/2021 | Paydown | | 32,486 | 32,486 | 28,971 | 9,846 | 0 | 3,413 | 0 | 3,413 | 0 | 32,486 | 0 | 0 | 0 | 122 | 05/25/2046 | 1.D FM |
| 93934T-AB-8 | WMABS 2007-HE2 2A1 - RMBS | | 06/25/2021 | Paydown | | 74,302 | 74,302 | 30,092 | 29,957 | 0 | 44,345 | 0 | 44,345 | 0 | 74,302 | 0 | 0 | 0 | 37 | 02/25/2037 | 6. FE |
| 93934X-AD-5 | WMABS 2006-HE5 2A3 - RMBS | | 06/25/2021 | Paydown | | 30,504 | 30,504 | 16,014 | 0 | 0 | 14,489 | 0 | 14,489 | 0 | 30,504 | 0 | 0 | 0 | 30 | 10/25/2036 | 6. FE |
| 93935S-AE-3 | WMALT 2007-OA3 5A - CMO/RMBS | | 06/01/2021 | Paydown | | 9,676 | 9,808 | 5,685 | 6,371 | 0 | 3,437 | 0 | 3,437 | 0 | 9,808 | 0 | (132) | (132) | 65 | 04/25/2047 | 1.D FM |
| 93936L-AC-1 | WMALT 2007-OC2 A3 - RMBS | | 06/25/2021 | Paydown | | 19,326 | 19,066 | 10,868 | 12,525 | 0 | 6,541 | 0 | 6,541 | 0 | 19,066 | 0 | 260 | 260 | 34 | 06/25/2037 | 1.D FM |
| 93936M-AA-3 | WMALT 2007-OA4 A1A - CMO/RMBS | | 06/01/2021 | Paydown | | 24,191 | 23,890 | 22,325 | 21,902 | 0 | 1,987 | 0 | 1,987 | 0 | 23,890 | 0 | 302 | 302 | 197 | 04/25/2047 | 1.D FM |
| 94983U-AB-3 | WFMS 2007-AR3 A2 - CMO/RMBS | | 06/01/2021 | Paydown | | 22,262 | 24,467 | 22,528 | 22,329 | 0 | 2,138 | 0 | 2,138 | 0 | 24,467 | 0 | (2,204) | (2,204) | 294 | 04/27/2037 | 1.D FM |
| 94984C-AA-4 | WFMS 2006-AR11 A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 17,422 | 20,144 | 19,311 | 18,569 | 0 | 1,575 | 0 | 1,575 | 0 | 20,144 | 0 | (2,722) | (2,722) | 251 | 08/25/2036 | 1.D FM |
| 94984G-AA-5 | WFMS 2006-AR12 1A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 18,783 | 19,824 | 18,879 | 18,347 | 0 | 1,477 | 0 | 1,477 | 0 | 19,824 | 0 | (1,040) | (1,040) | 348 | 09/25/2036 | 1.D FM |
| 94986C-AA-2 | WFMS 2007-AR4 A1 - CMO/RMBS | | 06/01/2021 | Paydown | | 20,620 | 22,975 | 19,939 | 18,923 | 0 | 4,052 | 0 | 4,052 | 0 | 22,975 | 0 | (2,355) | (2,355) | 266 | 08/25/2037 | 1.D FM |
| 94988Q-AL-5 | WFCM 2013-LC12 ASB - CMBS | | 06/25/2021 | Various | | 669,166 | 646,180 | 659,437 | 652,289 | 0 | (1,711) | 0 | (1,711) | 0 | 650,578 | 0 | 18,589 | 18,589 | 15,864 | 07/17/2046 | 1.D FM |
| 95000F-AR-7 | WFCM 2016-C35 A2 - CMBS | | 06/01/2021 | Paydown | | 1,039,246 | 1,039,246 | 1,047,365 | 1,046,048 | 0 | (6,803) | 0 | (6,803) | 0 | 1,039,246 | 0 | 0 | 0 | 12,799 | 07/17/2048 | 1.D FM |
| 95058X-AD-0 | WEN 2018-1 A21 - RMBS | | 06/22/2021 | Paydown | | 836,888 | 836,888 | 836,331 | 836,536 | 0 | 351 | 0 | 351 | 0 | 836,888 | 0 | 0 | 0 | 34,046 | 03/16/2048 | 2.B FE |
| 38999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 67,125,842 | 64,897,319 | 64,439,937 | 53,000,710 | 15,867 | 1,420,395 | 0 | 1,436,261 | 0 | 65,717,885 | 0 | 1,407,958 | 1,407,958 | 1,335,449 | XXX | XXX |
| 00769Q-AG-8 | Advanced Drainage Systems, Inc. | | 06/23/2021 | Various | | 69,339 | 69,339 | 69,166 | 69,137 | 61 | 13 | 0 | 74 | 0 | 69,210 | 0 | 129 | 129 | 839 | 07/31/2026 | 3.B FE |
| 03852J-AR-2 | Aramark Services, Inc. | | 06/30/2021 | Redemption @ 100.00 | | 725 | 725 | 724 | 715 | 9 | 0 | 0 | 9 | 0 | 724 | 0 | 1 | 1 | 7 | 01/27/2027 | 3.B FE |
| 03852J-AS-0 | Aramark Services, Inc. | | 06/30/2021 | Redemption @ 100.00 | | 538 | 538 | 535 | 0 | 0 | 0 | 0 | 0 | 0 | 535 | 0 | 3 | 3 | 2 | 04/01/2028 | 3.B FE |
| 08579J-BF-8 | Berry Global, INC. | | 06/14/2021 | Redemption @ 100.00 | | 106,396 | 106,396 | 106,130 | 106,187 | 0 | 17 | 0 | 17 | 0 | 106,204 | 0 | 192 | 192 | 1,224 | 05/15/2026 | 3.B FE |
| 10330J-AU-2 | Boyd Gaming Corporation Refinancing Term | | 04/01/2021 | Redemption @ 100.00 | | 1,838 | 1,838 | 1,838 | 1,819 | 18 | 0 | 0 | 18 | 0 | 1,838 | 0 | 0 | 0 | 11 | 09/15/2023 | 3.C FE |
| 11823L-AH-8 | BUCKEYE PARTNERS 10/19 COV-LIT | | 06/30/2021 | Redemption @ 100.00 | | 757 | 757 | 753 | 754 | 0 | 0 | 0 | 0 | 0 | 754 | 0 | 3 | 3 | 9 | 11/15/2026 | 3.A FE |
| 12512Y-AF-8 | CDW LLC (aka AP Exhaust Acq) (fka CDW Co | | 06/30/2021 | Redemption @ 100.00 | | 1,615 | 1,615 | 1,613 | 1,614 | 0 | 0 | 0 | 0 | 0 | 1,614 | 0 | 1 | 1 | 15 | 08/17/2023 | 2.C FE |
| 12709Q-AG-6 | Cabot Microelectronics Corporation | | 06/30/2021 | Redemption @ 100.00 | | 600 | 600 | 599 | 596 | 4 | 0 | 0 | 4 | 0 | 600 | 0 | 0 | 0 | 6 | 12/31/2021 | 3.B FE |
| 14161J-AB-0 | CARDTRONICS 6/20 COV-LITE TLB | | 06/21/2021 | Redemption @ 100.00 | | 243,163 | 243,163 | 238,907 | 239,205 | 0 | 286 | 0 | 286 | 0 | 239,491 | 0 | 3,672 | 3,672 | 5,809 | 06/25/2027 | 3.B FE |
| 15669G-AH-7 | CenturyLink, Inc. | | 06/30/2021 | Redemption @ 100.00 | | 1,050 | 1,050 | 1,049 | 1,038 | 11 | 0 | 0 | 11 | 0 | 1,049 | 0 | 1 | 1 | 12 | 03/15/2027 | 3.A FE |
| 16117L-BX-6 | CHARTER COMMUNICATIONS OPERATING, LLC | | 06/30/2021 | Redemption @ 100.00 | | 726 | 726 | 725 | 725 | 0 | 0 | 0 | 0 | 0 | 725 | 0 | 0 | 0 | 7 | 04/30/2025 | 2.C FE |
| 17148P-AD-3 | Churchill Downs Incorporated | | 06/30/2021 | Redemption @ 100.00 | | 1,000 | 1,000 | 1,000 | 1,000 | 0 | 0 | 0 | 0 | 0 | 1,000 | 0 | 0 | 0 | 11 | 12/12/2024 | 3.A FE |
| 17178H-AM-4 | Ciena Corporation | | 04/30/2021 | Redemption @ 100.00 | | 1,349 | 1,349 | 1,347 | 1,344 | 3 | 0 | 0 | 3 | 0 | 1,348 | 0 | 1 | 1 | 15 | 09/19/2025 | 3.A FE |
| 18449E-AE-0 | Clean Harbors, Inc. Initial Term Loan | | 06/30/2021 | Redemption @ 100.00 | | 2,794 | 2,794 | 2,787 | 2,785 | 5 | 1 | 0 | 6 | 0 | 2,791 | 0 | 3 | 3 | 26 | 06/30/2024 | 3.A FE |
| 22207E-BG-8 | Coty Inc. | | 06/30/2021 | Redemption @ 100.00 | | 945 | 945 | 942 | 888 | 55 | 0 | 0 | 55 | 0 | 943 | 0 | 1 | 1 | 11 | 03/28/2025 | 4.C FE |
| 26928B-AL-3 | E.W. Scripps Company, The | | 06/30/2021 | Redemption @ 100.00 | | 622 | 622 | 619 | 614 | 6 | 0 | 0 | 6 | 0 | 620 | 0 | 2 | 2 | 10 | 04/03/2026 | 3.C FE |
| 28414B-AF-3 | ELANCO ANIMAL HEALTH 2/20 TLB | | 06/30/2021 | Redemption @ 100.00 | | 3,525 | 3,525 | 3,506 | 3,508 | 0 | 1 | 0 | 1 | 0 | 3,510 | 0 | 15 | 15 | 33 | 02/04/2027 | 2.C FE |
| 29267Y-AS-1 | Energizer Holdings, Inc. | | 04/01/2021 | Redemption @ 100.00 | | 638 | 638 | 634 | 634 | 0 | 0 | 0 | 0 | 0 | 634 | 0 | 3 | 3 | 2 | 12/16/2027 | 3.A FE |
| 31774B-AD-6 | FinCo I LLC aka Fortress Investment Grou | | 06/30/2021 | Redemption @ 100.00 | | 660 | 660 | 658 | 658 | 1 | 0 | 0 | 1 | 0 | 659 | 0 | 0 | 0 | 9 | 12/27/2022 | 3.B FE |
| 365556-AU-3 | Ingersoll-Rand Co. Ltd. | | 06/30/2021 | Redemption @ 100.00 | | 888 | 888 | 886 | 875 | 12 | 0 | 0 | 12 | 0 | 887 | 0 | 1 | 1 | 8 | 02/28/2027 | 3.B FE |
| 365556-AW-9 | Gardner Denver, Inc. | | 06/30/2021 | Redemption @ 100.00 | | 475 | 475 | 468 | 468 | 0 | 1 | 0 | 1 | 0 | 469 | 0 | 6 | 6 | 7 | 03/01/2027 | 3.B FE |
| 38017B-AP-1 | Go Daddy Operating Company, LLC | | 06/30/2021 | Redemption @ 100.00 | | 1,463 | 1,463 | 1,455 | 1,456 | 0 | 1 | 0 | 1 | 0 | 1,456 | 0 | 6 | 6 | 17 | 08/07/2027 | 3.B FE |
| 40409V-AR-5 | H.B. Fuller Company Bank Loan | | 05/28/2021 | Redemption @ 100.00 | | 23,252 | 23,252 | 23,252 | 23,069 | 183 | 0 | 0 | 183 | 0 | 23,252 | 0 | 0 | 0 | 206 | 10/20/2024 | 3.A FE |
| 40739E-AB-9 | REECE LTD | C | 06/30/2021 | Redemption @ 100.00 | | 64,283 | 64,283 | 64,122 | 63,238 | 943 | 11 | 0 | 955 | 0 | 64,193 | 0 | 90 | 90 | 721 | 05/16/2025 | 3.A FE |
| 44055U-AD-7 | Horizon Therapeutics USA, Inc. | | 06/30/2021 | Redemption @ 100.00 | | 1,025 | 1,025 | 1,022 | 0 | 0 | 0 | 0 | 0 | 0 | 1,023 | 0 | 2 | 2 | 4 | 02/25/2028 | 3.A FE |
| 44932U-AB-0 | IAA Spino Inc. | | 04/30/2021 | Redemption @ 100.00 | | 154,000 | 154,000 | 153,615 | 152,588 | 1,106 | 19 | 0 | 1,124 | 0 | 153,712 | 0 | 288 | 288 | 1,227 | 05/22/2026 | 3.B FE |
| 44988E-AE-3 | Synexo Health, Inc. fka INC Research Hol | | 06/30/2021 | Redemption @ 100.00 | | 158,234 | 158,234 | 158,021 | 156,731 | 1,393 | 15 | 0 | 1,408 | 0 | 158,139 | 0 | 95 | 95 | 1,544 | 08/01/2024 | 3.B FE |
| 47579S-AT-7 | Jeld-Wen, Inc. | | 06/30/2021 | Redemption @ 100.00 | | 1,282 | 1,282 | 1,253 | 1,254 | 0 | 3 | 0 | 3 | 0 | 1,258 | 0 | 24 | 24 | 14 | 12/14/2024 | 3.B FE |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|--|--------------|------------------|---------------------------|---------------------------------|--------------------|-------------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident- ification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| 55316H-AB-1 | Genesee & Wyoming Inc. | | 06/30/2021 | Redemption @ 100.00 | | 3,750 | 3,750 | 3,731 | 3,734 | .0 | .1 | .0 | .1 | .0 | 3,736 | .0 | .14 | .14 | .42 | 11/06/2026 | 3.B FE |
| 63108E-AB-4 | Nascar Holdings, INC. | | 06/30/2021 | Redemption @ 100.00 | | 5,498 | 5,498 | 5,229 | 5,283 | .0 | .15 | .0 | .15 | .0 | 5,298 | .0 | .201 | .201 | .54 | 07/26/2026 | 3.C FE |
| 64072U-AH-5 | Altice US Finance I Corporation | | 04/15/2021 | Redemption @ 100.00 | | 1,038 | 1,038 | 1,035 | 1,020 | .15 | .0 | .0 | .15 | .0 | 1,036 | .0 | .2 | .2 | .8 | 01/10/2026 | 3.C FE |
| 65409Y-BK-0 | Nielsen Finance LLC (VNU, Inc.) | | 05/28/2021 | Redemption @ 100.00 | | 82,429 | 82,429 | 80,780 | 80,984 | .0 | .131 | .0 | .131 | .0 | 81,115 | .0 | 1,314 | 1,314 | 1,597 | 06/06/2026 | 3.B FE |
| 68218E-AH-7 | ON Semiconductor Corporation | | 06/30/2021 | Redemption @ 100.00 | | 565 | 565 | 564 | 564 | .0 | .0 | .0 | .0 | .0 | 564 | .0 | .0 | .0 | .6 | 09/19/2026 | 3.A FE |
| 70757D-AV-1 | Penn National Gaming, Inc. | | 06/30/2021 | Redemption @ 100.00 | | 650 | 650 | 648 | 641 | .8 | .0 | .0 | .8 | .0 | 649 | .0 | .1 | .1 | 10 | 08/14/2025 | 3.C FE |
| 72584D-AF-1 | KFC Holding Co. (aka Yum! Brands) | | 06/30/2021 | Redemption @ 100.00 | | 2,561 | 2,561 | 2,555 | .0 | .0 | .0 | .0 | .0 | .0 | 2,555 | .0 | .6 | .6 | .8 | 03/10/2028 | 2.C FE |
| 72814C-AF-5 | Playtika Holding Corp. | | 06/30/2021 | Redemption @ 100.00 | | 863 | 863 | 858 | .0 | .0 | .0 | .0 | .0 | .0 | 858 | .0 | .4 | .4 | .3 | 03/13/2028 | 3.B FE |
| 76171J-AB-7 | Reynolds Consumer Products, Inc. | | 06/30/2021 | Redemption @ 100.00 | | 675 | 675 | 674 | 670 | .4 | .0 | .0 | .4 | .0 | 674 | .0 | .1 | .1 | .6 | 01/29/2027 | 3.A FE |
| 82925B-AE-5 | Sinclair Television Group, Inc. | | 06/30/2021 | Redemption @ 100.00 | | 1,786 | 1,786 | 1,777 | 1,771 | .8 | .0 | .0 | .8 | .0 | 1,779 | .0 | .7 | .7 | 15 | 07/17/2026 | 3.C FE |
| 89334G-AX-2 | Trans Union LLC | | 06/30/2021 | Redemption @ 100.00 | | 950 | 950 | 948 | 946 | .3 | .0 | .0 | .3 | .0 | 949 | .0 | .1 | .1 | .9 | 06/12/2025 | 3.B FE |
| 89364M-BR-4 | Transdigm Inc. | | 06/30/2021 | Redemption @ 100.00 | | 1,948 | 1,948 | 1,906 | 1,906 | .42 | .0 | .0 | .42 | .0 | 1,948 | .0 | (.1) | (.1) | .23 | 06/09/2023 | 4.A FE |
| 90347B-AH-1 | Axalta Coating Systems Dutch Holding B B | | 06/30/2021 | Redemption @ 100.00 | | 1,178 | 1,178 | 1,177 | 1,168 | .10 | .0 | .0 | .10 | .0 | 1,178 | .0 | .1 | .1 | 12 | 06/01/2024 | 3.A FE |
| 91136E-AJ-4 | United Rentals, Inc. | | 06/30/2021 | Redemption @ 100.00 | | 2,313 | 2,313 | 2,313 | 2,313 | .0 | .0 | .0 | .0 | .0 | 2,313 | .0 | .0 | .0 | .22 | 10/01/2025 | 2.C FE |
| 91335P-AH-2 | Univar Inc. | | 06/30/2021 | Redemption @ 100.00 | | 338 | 338 | 337 | 334 | .3 | .0 | .0 | .3 | .0 | 337 | .0 | .1 | .1 | .3 | 07/01/2024 | 2.C FE |
| 91359H-AP-3 | Universal Health Services, Inc. | | 06/30/2021 | Redemption @ 100.00 | | 963 | 963 | 963 | 963 | .0 | .0 | .0 | .0 | .0 | 963 | .0 | .0 | .0 | .9 | 10/24/2025 | 2.C FE |
| 92345M-AQ-5 | Verint Systems Inc. | | 04/15/2021 | Redemption @ 100.00 | | 301,790 | 301,790 | 301,413 | 299,904 | 1,714 | .13 | .0 | 1,727 | .0 | 301,632 | .0 | 159 | 159 | 2,255 | 06/28/2024 | 3.B FE |
| 92940J-AB-4 | W. R. Grace Co. | | 06/30/2021 | Redemption @ 100.00 | | 309 | 309 | 308 | 303 | .5 | .0 | .0 | .5 | .0 | 308 | .0 | .1 | .1 | .3 | 02/21/2025 | 3.B FE |
| 92940J-AD-0 | W. R. GRACE & CO. | | 06/30/2021 | Redemption @ 100.00 | | 529 | 529 | 528 | 529 | .0 | .0 | .0 | .0 | .0 | 529 | .0 | .0 | .0 | .5 | 02/21/2025 | 2.C FE |
| 95810D-AR-2 | Western Digital Corporation | | 04/30/2021 | Redemption @ 100.00 | | 96,846 | 96,846 | 96,625 | 96,698 | .0 | .18 | .0 | .18 | .0 | 96,716 | .0 | .131 | .131 | .532 | 04/29/2023 | 2.C FE |
| 98310C-AC-6 | Wyndham Hotels Resorts, INC. | | 04/21/2021 | Deutsche Bank | | 97,003 | 97,500 | 97,424 | 96,720 | .734 | .3 | .0 | .737 | .0 | 97,457 | .0 | (.454) | (.454) | .457 | 03/28/2025 | 3.A FE |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 1,447,157 | 1,447,655 | 1,439,451 | 1,429,349 | 6,356 | 552 | 0 | 6,908 | 0 | 1,441,229 | 0 | 5,929 | 5,929 | 16,889 | XXX | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 208,526,561 | 204,494,740 | 205,836,469 | 62,548,011 | 22,223 | 1,252,203 | 0 | 1,274,426 | 0 | 206,747,460 | 0 | 1,779,102 | 1,779,102 | 1,655,715 | XXX | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 208,526,561 | 204,494,740 | 205,836,469 | 62,548,011 | 22,223 | 1,252,203 | 0 | 1,274,426 | 0 | 206,747,460 | 0 | 1,779,102 | 1,779,102 | 1,655,715 | XXX | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 00206R-10-2 | AT&T ORD | | 05/11/2021 | Jefferies | 2,000,000 | 64,510 | | 83,028 | 57,520 | 25,508 | .0 | .0 | 25,508 | .0 | 83,028 | .0 | (18,518) | (18,518) | 2,080 | | |
| 007800-10-5 | AERJET ROCKETDYNE HOLDINGS ORD | | 05/11/2021 | Jefferies | 10,000,000 | 472,648 | | 513,850 | .0 | .0 | .0 | .0 | .0 | .0 | 513,850 | .0 | (41,202) | (41,202) | 50,000 | | |
| 015351-10-9 | ALEXION PHARMACEUTICALS ORD | | 05/05/2021 | BTIG LLC | 3,000,000 | 509,712 | | 360,760 | 468,720 | (107,960) | .0 | .0 | (107,960) | .0 | 360,760 | .0 | 148,952 | 148,952 | .0 | | |
| 02079K-10-7 | ALPHABET CL C ORD | | 06/25/2021 | BTIG LLC | 300,000 | 761,965 | | 157,420 | 525,564 | (368,144) | .0 | .0 | (368,144) | .0 | 157,420 | .0 | 604,545 | 604,545 | .0 | | |
| 023135-10-6 | AMAZON COM ORD | | 06/25/2021 | BTIG LLC | 100,000 | 340,144 | | 28,486 | 325,693 | (297,207) | .0 | .0 | (297,207) | .0 | 28,486 | .0 | 311,658 | 311,658 | .0 | | |
| 023608-10-2 | AMEREN ORD | | 06/25/2021 | BTIG LLC | 1,400,000 | 114,428 | | 54,663 | 109,284 | (54,621) | .0 | .0 | (54,621) | .0 | 54,663 | .0 | 59,765 | 59,765 | 1,540 | | |
| 031162-10-0 | AMGEN ORD | | 06/25/2021 | BTIG LLC | 900,000 | 218,406 | | 224,420 | .0 | .0 | .0 | .0 | .0 | .0 | 224,420 | .0 | (6,013) | (6,013) | 1,584 | | |
| 037833-10-0 | APPLE ORD | | 06/25/2021 | Various | 6,600,000 | 881,128 | | 365,153 | 875,754 | (510,601) | .0 | .0 | (510,601) | .0 | 365,153 | .0 | 515,975 | 515,975 | 2,365 | | |
| 038923-10-8 | ARBOR REALTY REIT ORD | | 06/25/2021 | BTIG LLC | 30,000,000 | 551,547 | | 521,541 | .0 | .0 | .0 | .0 | .0 | .0 | 521,541 | .0 | 30,006 | 30,006 | 10,200 | | |
| 042315-50-7 | ARMOUR RESIDENTIAL REIT ORD | | 05/20/2021 | BTIG LLC | 10,300,000 | 123,445 | | 109,798 | 111,137 | (1,339) | .0 | .0 | (1,339) | .0 | 109,798 | .0 | 13,647 | 13,647 | 5,150 | | |
| 05580M-10-8 | B RILEY FINANCIAL ORD | | 06/25/2021 | BTIG LLC | 2,300,000 | 175,271 | | 151,559 | .0 | .0 | .0 | .0 | .0 | .0 | 151,559 | .0 | 23,712 | 23,712 | 14,950 | | |
| 084670-70-2 | BERKSHIRE HATHAWAY CL B ORD | | 06/25/2021 | BTIG LLC | 1,100,000 | 306,211 | | 235,450 | 255,057 | (19,608) | .0 | .0 | (19,608) | .0 | 235,450 | .0 | 70,761 | 70,761 | .0 | | |
| 14448C-10-4 | CARRIER GLOBAL ORD | | 06/25/2021 | BTIG LLC | 7,300,000 | 343,500 | | 153,771 | 275,356 | (121,585) | .0 | .0 | (121,585) | .0 | 153,771 | .0 | 189,729 | 189,729 | 1,752 | | |
| 191216-10-0 | COCA-COLA ORD | | 06/25/2021 | BTIG LLC | 4,800,000 | 260,711 | | 230,010 | 263,232 | (33,222) | .0 | .0 | (33,222) | .0 | 230,010 | .0 | 30,701 | 30,701 | 2,016 | | |
| 21036P-10-8 | CONSTELLATION BRANDS CL A ORD | | 06/25/2021 | BTIG LLC | 300,000 | 68,578 | | 50,603 | 65,715 | (15,113) | .0 | .0 | (15,113) | .0 | 50,603 | .0 | 17,976 | 17,976 | 453 | | |
| 22948Q-10-1 | CTO REALTY GROWTH ORD | | 06/25/2021 | BTIG LLC | 100,000 | 5,315 | | 5,229 | .0 | .0 | .0 | .0 | .0 | .0 | 5,229 | .0 | 86 | 86 | 200 | | |
| 233331-10-7 | DTE ENERGY ORD | | 06/25/2021 | BTIG LLC | 800,000 | 105,011 | | 76,956 | 97,128 | (20,172) | .0 | .0 | (20,172) | .0 | 76,956 | .0 | 28,055 | 28,055 | 4,557 | | |
| 235851-10-2 | DANAHER ORD | | 06/25/2021 | BTIG LLC | 800,000 | 213,243 | | 85,068 | 177,712 | (92,644) | .0 | .0 | (92,644) | .0 | 85,068 | .0 | 128,175 | 128,175 | 312 | | |
| 24703L-20-2 | DELL TECHNOLOGIES CL C ORD | | 06/25/2021 | BTIG LLC | 2,418,424 | 240,578 | | 60,344 | 177,246 | (116,903) | .0 | .0 | (116,903) | .0 | 60,344 | .0 | 180,234 | 180,234 | .0 | | |
| 252131-10-7 | DEXCOM ORD | | 05/20/2021 | BTIG LLC | 1,100,000 | 378,723 | | 443,504 | 406,692 | 36,812 | .0 | .0 | 36,812 | .0 | 443,504 | .0 | (64,781) | (64,781) | .0 | | |
| | BARCLAYS CAPITAL INC./LE | | | | | | | | | | | | | | | | | | | | |
| 36162J-10-6 | GEO GROUP REIT ORD | | 04/13/2021 | | 43,000,000 | 244,884 | | 512,435 | 380,980 | 131,455 | .0 | .0 | 131,455 | .0 | 512,435 | .0 | (267,552) | (267,552) | 10,750 | | |
| 381416-10-4 | GOLDMAN SACHS GROUP ORD | | 06/25/2021 | BTIG LLC | 300,000 | 110,629 | | 30,670 | 79,113 | (48,443) | .0 | .0 | (48,443) | .0 | 30,670 | .0 | 79,959 | 79,959 | 490 | | |
| 437076-10-2 | HOME DEPOT ORD | | 06/25/2021 | BTIG LLC | 2,000,000 | 627,247 | | 404,497 | 531,240 | (126,743) | .0 | .0 | (126,743) | .0 | 404,497 | .0 | 222,750 | 222,750 | 6,600 | | |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|------------------------------|--------------------------------------|--------------|------------------|----------------------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident- ification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| .461202-10-3 | INTUIT ORD | | 04/13/2021 | BARCLAYS CAPITAL INC./LE | 500,000 | 209,466 | | 128,033 | 189,925 | (61,893) | .0 | .0 | (61,893) | .0 | 128,033 | .0 | 81,434 | 81,434 | .590 | | |
| .461318-10-0 | INVESCO MORTGAGE CAPITAL REIT ORD | | 05/20/2021 | BTIG LLC | 2,444,000 | 8,639 | | 11,104 | 8,261 | .0 | .0 | .0 | 2,844 | .0 | 11,104 | .0 | (2,465) | (2,465) | .415 | | |
| .48238T-10-9 | KAR AUCTION SERVICES ORD | | 04/13/2021 | BARCLAYS CAPITAL INC./LE | 18,600,000 | 281,324 | | 341,217 | 346,146 | (4,929) | .0 | .0 | (4,929) | .0 | 341,217 | .0 | (59,893) | (59,893) | .0 | | |
| .50050N-10-3 | KONTOOR BRANDS ORD | | 06/25/2021 | BTIG LLC | 100,000 | 5,574 | | 4,026 | 4,056 | (31) | .0 | .0 | (31) | .0 | 4,026 | .0 | 1,549 | 1,549 | .80 | | |
| .501797-10-4 | L BRANDS ORD | | 06/25/2021 | BTIG LLC | 100,000 | 7,226 | | 2,460 | 3,719 | (1,260) | .0 | .0 | (1,260) | .0 | 2,460 | .0 | 4,767 | 4,767 | .15 | | |
| .502175-10-2 | LTC PROPERTIES REIT ORD | | 05/20/2021 | BTIG LLC | 4,800,000 | 187,991 | | 240,402 | 186,768 | 53,634 | .0 | .0 | 53,634 | .0 | 240,402 | .0 | (52,411) | (52,411) | 4,560 | | |
| .505743-10-4 | LADDER CAPITAL CL A ORD | | 05/20/2021 | BTIG LLC | 11,351,000 | 130,479 | | 107,721 | 111,013 | (3,292) | .0 | .0 | (3,292) | .0 | 107,721 | .0 | 22,758 | 22,758 | 4,540 | | |
| .515098-10-1 | LANDSTAR SYSTEM ORD | | 05/20/2021 | BTIG LLC | 1,900,000 | 319,721 | | 211,442 | 255,854 | (44,413) | .0 | .0 | (44,413) | .0 | 211,442 | .0 | 108,279 | 108,279 | 4,598 | | |
| .532457-10-8 | ELI LILLY ORD | | 06/25/2021 | BTIG LLC | 100,000 | 23,021 | | 7,854 | 16,884 | (9,030) | .0 | .0 | (9,030) | .0 | 7,854 | .0 | 15,168 | 15,168 | .170 | | |
| .56585A-10-2 | MARATHON PETROLEUM ORD | | 05/20/2021 | BTIG LLC | 400,000 | 23,866 | | 32,978 | 16,544 | 16,434 | .0 | .0 | 16,434 | .0 | 32,978 | .0 | (9,112) | (9,112) | .464 | | |
| .580135-10-1 | MCDONALD'S ORD | | 06/25/2021 | BTIG LLC | 1,300,000 | 302,138 | | 251,375 | 278,954 | (27,580) | .0 | .0 | (27,580) | .0 | 251,375 | .0 | 50,763 | 50,763 | 3,354 | | |
| .58470H-10-1 | MEDIFAST ORD | | 06/25/2021 | BTIG LLC | 200,000 | 55,281 | | 17,785 | 39,268 | (21,483) | .0 | .0 | (21,483) | .0 | 17,785 | .0 | 37,496 | 37,496 | .510 | | |
| .58933Y-10-5 | MERCK & CO ORD | | 06/03/2021 | BTIG LLC | 17,900,000 | 992,610 | | 992,610 | 1,464,220 | (471,610) | .0 | .0 | (471,610) | .0 | 992,610 | .0 | .0 | .0 | 26,130 | | |
| .59045L-10-6 | MERSANA THERAPEUTICS ORD | | 05/11/2021 | Jefferies | 6,700,000 | 97,853 | | 136,446 | 178,287 | (41,842) | .0 | .0 | (41,842) | .0 | 136,446 | .0 | (38,593) | (38,593) | .0 | | |
| .59156R-10-8 | METLIFE ORD | | 06/25/2021 | BTIG LLC | 6,400,000 | 390,494 | | 201,740 | 300,480 | (98,740) | .0 | .0 | (98,740) | .0 | 201,740 | .0 | 188,754 | 188,754 | 6,016 | | |
| .594918-10-8 | MICROSOFT ORD | | 06/25/2021 | BTIG LLC | 3,300,000 | 874,545 | | 357,138 | 733,986 | (376,849) | .0 | .0 | (376,849) | .0 | 357,138 | .0 | 517,408 | 517,408 | 3,696 | | |
| .66765N-10-5 | NORTHWEST NATURAL HOLDING COMPAN ORD | | 05/20/2021 | BTIG LLC | 6,100,000 | 327,306 | | 393,725 | 280,539 | 113,186 | .0 | .0 | 113,186 | .0 | 393,725 | .0 | (66,418) | (66,418) | 5,856 | | |
| .68268W-10-3 | ONEMAIN HOLDINGS ORD | | 06/25/2021 | BTIG LLC | 3,200,000 | 196,591 | | 129,799 | 154,112 | (24,313) | .0 | .0 | (24,313) | .0 | 129,799 | .0 | 66,792 | 66,792 | 14,880 | | |
| .69349H-10-7 | PMM RESOURCES ORD | | 06/25/2021 | BTIG LLC | 500,000 | 24,207 | | 24,723 | .0 | .0 | .0 | .0 | .0 | .0 | 24,723 | .0 | (515) | (515) | .164 | | |
| .69753M-10-5 | PALOMAR HOLDINGS ORD | | 05/11/2021 | Jefferies | 2,700,000 | 178,618 | | 227,624 | 239,868 | (12,245) | .0 | .0 | (12,245) | .0 | 227,624 | .0 | (49,006) | (49,006) | .0 | | |
| .70450Y-10-3 | PAYPAL HOLDINGS ORD | | 05/20/2021 | BTIG LLC | 1,400,000 | 352,147 | | 52,127 | 327,880 | (275,753) | .0 | .0 | (275,753) | .0 | 52,127 | .0 | 300,020 | 300,020 | .0 | | |
| .713448-10-8 | PEPSICO ORD | | 06/25/2021 | BTIG LLC | 4,300,000 | 629,538 | | 499,690 | 637,991 | (138,302) | .0 | .0 | (138,302) | .0 | 499,690 | .0 | 129,849 | 129,849 | 13,416 | | |
| .718172-10-9 | PHILIP MORRIS INTERNATIONAL ORD | | 06/25/2021 | BTIG LLC | 1,300,000 | 128,745 | | 107,627 | 106,531 | (1,097) | .0 | .0 | (1,097) | .0 | 106,531 | .0 | 22,214 | 22,214 | 4,800 | | |
| .74460D-10-9 | PUBLIC STORAGE REIT ORD | | 06/25/2021 | BTIG LLC | 100,000 | 30,474 | | 23,120 | 23,093 | .0 | .0 | .0 | .0 | .0 | 23,120 | .0 | 7,355 | 7,355 | .400 | | |
| .81762P-10-2 | SERVICENOW ORD | | 04/13/2021 | BARCLAYS CAPITAL INC./LE | 200,000 | 109,784 | | 9,458 | 110,086 | (100,628) | .0 | .0 | (100,628) | .0 | 9,458 | .0 | 100,326 | 100,326 | .0 | | |
| .84258T-10-7 | SOUTHERN ORD | | 06/25/2021 | BTIG LLC | 300,000 | 18,457 | | 13,301 | 18,429 | (5,129) | .0 | .0 | (5,129) | .0 | 13,301 | .0 | 5,157 | 5,157 | .390 | | |
| .884903-70-9 | THOMSON REUTERS ORD | C | 06/25/2021 | BTIG LLC | 1,307,000 | 128,432 | | 63,055 | 107,030 | (43,975) | .0 | .0 | (43,975) | .0 | 63,055 | .0 | 65,376 | 65,376 | .900 | | |
| .911312-10-6 | UNITED PARCEL SERVICE CL B ORD | | 06/25/2021 | BTIG LLC | 1,300,000 | 267,285 | | 159,920 | 218,920 | (59,001) | .0 | .0 | (59,001) | .0 | 159,920 | .0 | 107,366 | 107,366 | 2,652 | | |
| .91324P-10-2 | UNITEDHEALTH GRP ORD | | 06/25/2021 | BTIG LLC | 800,000 | 323,954 | | 143,536 | 280,544 | (137,008) | .0 | .0 | (137,008) | .0 | 143,536 | .0 | 180,418 | 180,418 | 1,870 | | |
| .92276F-10-0 | VENTAS REIT ORD | | 05/20/2021 | BTIG LLC | 1,100,000 | 59,801 | | 80,504 | 53,944 | 26,560 | .0 | .0 | 26,560 | .0 | 80,504 | .0 | (20,702) | (20,702) | .990 | | |
| .92532F-10-0 | VERTEX PHARMACEUTICALS ORD | | 05/11/2021 | Jefferies | 1,300,000 | 276,892 | | 351,605 | 307,242 | 44,363 | .0 | .0 | 44,363 | .0 | 351,605 | .0 | (74,712) | (74,712) | .0 | | |
| .92826C-83-9 | VISA CL A ORD | | 06/25/2021 | BTIG LLC | 3,100,000 | 735,673 | | 214,432 | 678,063 | (463,631) | .0 | .0 | (463,631) | .0 | 214,432 | .0 | 521,241 | 521,241 | 2,006 | | |
| .929160-10-9 | VULCAN MATERIALS ORD | | 06/25/2021 | BTIG LLC | 1,100,000 | 195,365 | | 124,886 | 163,141 | (38,256) | .0 | .0 | (38,256) | .0 | 124,886 | .0 | 70,479 | 70,479 | .814 | | |
| .930059-10-0 | WADDELL REED FINANCIAL CL A ORD | | 05/03/2021 | Corporate Action | 16,200,000 | 405,000 | | 272,339 | 412,614 | (140,276) | .0 | .0 | (140,276) | .0 | 272,339 | .0 | 132,662 | 132,662 | 8,100 | | |
| .93627C-10-1 | WARRIOR MET COAL ORD | | 05/11/2021 | Jefferies | 2,100,000 | 35,395 | | 54,806 | 44,772 | 10,034 | .0 | .0 | 10,034 | .0 | 54,806 | .0 | (19,411) | (19,411) | .210 | | |
| .98421M-10-6 | XEROX HOLDINGS ORD | | 05/20/2021 | BTIG LLC | 1,800,000 | 42,615 | | 50,971 | 41,742 | 9,229 | .0 | .0 | 9,229 | .0 | 50,971 | .0 | (8,356) | (8,356) | .900 | | |
| .G05320-10-9 | ASSTEAD GROUP ORD | B | 05/27/2021 | LTD | 11,170,000 | 796,503 | | 347,925 | 524,942 | (150,339) | .0 | .0 | (150,339) | (26,679) | 347,925 | 40,283 | 408,296 | 448,579 | 1,090 | | |
| .G5494J-10-3 | LINDE ORD | C | 06/25/2021 | BTIG LLC | 200,000 | 57,021 | | 41,497 | 52,702 | (11,205) | .0 | .0 | (11,205) | .0 | 41,497 | .0 | 15,524 | 15,524 | .424 | | |
| .H01301-12-8 | ALCON ORD | C | 06/25/2021 | BTIG LLC | 20,000 | 1,411 | | 551 | 1,177 | (626) | .0 | .0 | (626) | .0 | 551 | .0 | .861 | .861 | .2 | | |
| .H57312-64-9 | NESTLE N ORD | B | 05/07/2021 | SANFORD C. BERNSTEIN AND CO. LLC | 1,830,000 | 220,619 | | 145,021 | 215,845 | (59,192) | .0 | .0 | (59,192) | (11,632) | 145,021 | 8,370 | 67,229 | 75,598 | 3,565 | | |
| .H7631K-27-3 | SIKA ORD | B | 05/25/2021 | LIQUIDNET, INC. | 808,000 | 258,464 | | 151,108 | 221,024 | (55,420) | .0 | .0 | (55,420) | (14,496) | 151,108 | 12,187 | 95,169 | 107,356 | 1,878 | | |
| .H8547Q-10-7 | TEMENOS N ORD | B | 06/30/2021 | LIQUIDNET, INC. | 406,000 | 65,922 | | 56,804 | 56,793 | 6,936 | .0 | .0 | 6,936 | (6,924) | 56,804 | 4,139 | 9,117 | .312 | | | |
| .J75734-10-3 | SMC ORD | B | 06/30/2021 | Jefferies | 100,000 | 59,327 | | 45,690 | 60,971 | (13,038) | .0 | .0 | (13,038) | (2,244) | 45,690 | (1,101) | 14,738 | 13,637 | .243 | | |
| .Q2721E-10-5 | COMPUTERSHARE ORD | B | 05/21/2021 | LTD | 24,147,000 | 290,730 | | 332,504 | 271,856 | 61,751 | .0 | .0 | 61,751 | (1,102) | 332,504 | 2,892 | (44,666) | (41,774) | 7,466 | | |
| .Q3018U-10-9 | CSL ORD | B | 06/30/2021 | Various | 2,750,000 | 592,159 | | 203,413 | 600,919 | (396,060) | .0 | .0 | (396,060) | (1,446) | 203,413 | (4,103) | 392,848 | 388,746 | 2,821 | | |
| .Q98418-10-8 | WOOLWORTHS GROUP ORD | B | 06/24/2021 | SYDNEY | 60,965,000 | 1,326,412 | | 1,326,412 | 1,849,286 | (447,006) | .0 | .0 | (447,006) | (75,868) | 1,326,412 | .0 | .0 | .0 | 28,290 | | |
| .J140063-10-4 | HEXAGON ORD | B | 05/19/2021 | CORPORATE ACTION | 22,542,000 | 1,215,503 | | 1,215,503 | 2,058,069 | (648,506) | .0 | .0 | (648,506) | (194,059) | 1,215,503 | .0 | .0 | .0 | 15,117 | | |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|------------------------------|--|--------------|------------------|------------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|---|--|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident- ification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog- nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol |
| ..W57113-14-9 | NIBE INDUSTRIER ORD | B | 05/25/2021 .. | Corporate Action | 33,243,000 | 872,831 | | 872,831 | 1,091,700 | (167,440) | 0 | 0 | (167,440) | (51,428) | 872,831 | 0 | 0 | 0 | 5,253 | | |
| 9099999 | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | 21,251,245 | XXX | 15,638,944 | 20,530,428 | (5,946,925) | 0 | 0 | (5,946,925) | (385,879) | 15,638,944 | 62,667 | 5,549,633 | 5,612,301 | 294,947 | XXX | XXX |
| ..693390-60-1 | PIMCO SHORT-TERM INST | | 05/26/2021 .. | Internal | 3,048,780.488 | 30,000,000 | | 29,961,674 | 7,022,798 | (18,029) | 0 | 0 | (18,029) | 0 | 29,961,674 | 0 | 38,326 | 38,326 | 27,843 | | |
| 9499999 | Subtotal - Common Stocks - Mutual Funds | | | | | 30,000,000 | XXX | 29,961,674 | 7,022,798 | (18,029) | 0 | 0 | (18,029) | 0 | 29,961,674 | 0 | 38,326 | 38,326 | 27,843 | XXX | XXX |
| 9799997 | Total - Common Stocks - Part 4 | | | | | 51,251,245 | XXX | 45,600,617 | 27,553,226 | (5,964,954) | 0 | 0 | (5,964,954) | (385,879) | 45,600,617 | 62,667 | 5,587,960 | 5,650,627 | 322,791 | XXX | XXX |
| 9799998 | Total - Common Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 9799999 | Total - Common Stocks | | | | | 51,251,245 | XXX | 45,600,617 | 27,553,226 | (5,964,954) | 0 | 0 | (5,964,954) | (385,879) | 45,600,617 | 62,667 | 5,587,960 | 5,650,627 | 322,791 | XXX | XXX |
| 9899999 | Total - Preferred and Common Stocks | | | | | 51,251,245 | XXX | 45,600,617 | 27,553,226 | (5,964,954) | 0 | 0 | (5,964,954) | (385,879) | 45,600,617 | 62,667 | 5,587,960 | 5,650,627 | 322,791 | XXX | XXX |
| 9999999 | Totals | | | | | 259,777,806 | XXX | 251,437,087 | 90,101,237 | (5,942,731) | 1,252,203 | 0 | (4,690,528) | (385,879) | 252,348,077 | 62,667 | 7,367,062 | 7,429,729 | 1,978,505 | XXX | XXX |

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 | 2 | 3 | 4 | 5 | Book Balance at End of Each Month During Current Quarter | | | 9 |
|--|------|------------------|--|--|---|--------------|--------------|-----|
| | | | | | 6 | 7 | 8 | |
| | | | | | First Month | Second Month | Third Month | |
| Depository | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date | | | | * |
| Bankers Trust – Savings Des Moines, IA | | 0.198 | 72,296 | 0 | 160,810,506 | 132,113,702 | 136,367,384 | XXX |
| Bankers Trust – Operating Des Moines, IA | | 0.000 | 0 | 0 | 7,200,682 | 8,846,960 | 9,690,508 | XXX |
| Bankers Trust – Controlled Disbursement Des Moines, IA | | 0.000 | 0 | 0 | (21,593,075) | (19,245,401) | (33,557,582) | XXX |
| Bankers Trust – FEP Letter of Credit Des Moines, IA | | 0.000 | 0 | 0 | 194,615 | 236,942 | 208,687 | XXX |
| Bankers Trust – Corporate Payroll Des Moines, IA | | 0.000 | 0 | 0 | 34,325 | 34,325 | 34,325 | XXX |
| Bank of New York Mellon – Custodial Pittsburgh, PA | | 0.000 | 0 | 0 | (97,923) | 30,071,880 | 10,047,917 | XXX |
| Federal Home Loan Bank – Checking Des Moines, IA | | 0.000 | 2 | 0 | 77,160 | 103,185 | 103,186 | XXX |
| PNC Bank – Operating Pittsburgh, PA | | 0.000 | 0 | 0 | 11,502,473 | 1,918,589 | 3,761,238 | XXX |
| US Bank – Checking Des Moines, IA | | 0.000 | 0 | 0 | 19,768 | 13,080 | 13,059 | XXX |
| West Bank – Savings West Des Moines, IA | | 0.250 | 27,677 | 0 | 45,063,013 | 45,071,655 | 45,081,842 | XXX |
| 0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX |
| 0199999. Totals - Open Depositories | XXX | XXX | 99,975 | 0 | 203,211,544 | 199,164,917 | 171,750,564 | XXX |
| 0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX |
| 0299999. Totals - Suspended Depositories | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX |
| 0399999. Total Cash on Deposit | XXX | XXX | 99,975 | 0 | 203,211,544 | 199,164,917 | 171,750,564 | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 0599999. Total - Cash | XXX | XXX | 99,975 | 0 | 203,211,544 | 199,164,917 | 171,750,564 | XXX |

STATEMENT AS OF JUNE 30, 2021 OF THE Wellmark, Inc.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]



SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2021 OF THE Wellmark, Inc.

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 0770

NAIC Company Code 88848

| | Individual Coverage | | Group Coverage | | 5 |
|---|---------------------|----------------|----------------|----------------|------------|
| | 1 Insured | 2 Uninsured | 3 Insured | 4 Uninsured | Total Cash |
| 1. Premiums Collected | 21,827,240 | XXX | 2,847,977 | XXX | 24,675,217 |
| 2. Earned Premiums | 21,295,330 | XXX | 2,818,946 | XXX | XXX |
| 3. Claims Paid | 10,324,748 | XXX | 3,124,873 | XXX | 13,449,621 |
| 4. Claims Incurred | 16,399,152 | XXX | 2,942,832 | XXX | XXX |
| 5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a) | XXX | 0 | XXX | 0 | 0 |
| 6. Aggregate Policy Reserves - Change | 0 | XXX | 0 | XXX | XXX |
| 7. Expenses Paid | 7,405,306 | XXX | 595,765 | XXX | 8,001,071 |
| 8. Expenses Incurred | 7,450,971 | XXX | 602,492 | XXX | XXX |
| 9. Underwriting Gain or Loss | (2,554,793) | XXX | (726,378) | XXX | XXX |
| 10. Cash Flow Result | XXX | XXX | XXX | XXX | 3,224,525 |

(a) Uninsured Receivable/Payable with CMS at End of Quarter: \$0 due from CMS or \$11,124,616 due to CMS